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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/02/2022

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|--------|------------|--------------|-------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| AL37 | On | 05/05/2022 | Index Future | 830.70600 | 830.70600 | | 832.51000 | 832.51000 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On | 04/08/2022 | Index Future | 841.03800 | 841.03800 | | 842.86400 | 842.86400 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On | 03/11/2022 | Index Future | 853.55000 | 853.55000 | | 855.41100 | 855.41100 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On | 02/02/2023 | Index Future | 866.07600 | 866.07600 | | 867.96600 | 867.96600 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 05/05/2022 | Index Future | 966.14700 | 966.14700 | | 966.93900 | 966.93900 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 04/08/2022 | Index Future | 978.16400 | 978.16400 | | 978.96500 | 978.96500 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 03/11/2022 | Index Future | 992.71600 | 992.71600 | | 993.53700 | 993.53700 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 02/02/2023 | Index Future | 1,007.28400 | 1,007.28400 | | 1,008.12000 | 1,008.12000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On | 05/05/2022 | Index Future | 860.54400 | 860.54400 | | 860.49900 | 860.49900 | | | 0.00 | 0.00 | 0 | 124.0 |
| ALBI | On | 04/08/2022 | Index Future | 871.24700 | 871.24700 | | 871.20100 | 871.20100 | | | 0.00 | 0.00 | 0 | 90.0 |
| ALBI | On | 03/11/2022 | Index Future | 884.20900 | 884.20900 | | 884.17000 | 884.17000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On | 02/02/2023 | Index Future | 897.18400 | 897.18400 | | 897.14700 | 897.14700 | | | 0.00 | 0.00 | 0 | 0.0 |

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| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 05/05/2022 | Bond Future | 11.00905 | | 78.69273 | | 11.00625 | 78.70777 | | | 0.00 | 0.00 | 0 | 87.0 |
| ES33 | On 04/08/2022 | Bond Future | 11.22295 | | 79.70154 | | 11.22004 | 79.71674 | | | 0.00 | 0.00 | 0 | 263.0 |
| ES33 | On 03/11/2022 | Bond Future | 11.40868 | | 77.11527 | | 11.40551 | 77.13141 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 02/02/2023 | Bond Future | 11.61455 | | 78.26713 | | 11.61120 | 78.28372 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 05/05/2022 | Bond Future | 11.44846 | | 77.37690 | | 11.47646 | 77.20055 | | | 0.00 | 0.00 | 0 | 1,190.0 |
| ES42 | On 04/08/2022 | Bond Future | 11.64206 | | 78.36870 | | 11.67121 | 78.19007 | | | 0.00 | 0.00 | 0 | 3,579.0 |
| ES42 | On 03/11/2022 | Bond Future | 11.81167 | | 75.28560 | | 11.84187 | 75.10499 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 02/02/2023 | Bond Future | 11.99180 | | 76.41145 | | 12.02318 | 76.22839 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 05/05/2022 | GOVI | 849.07100 | | 849.07100 | | 849.04400 | 849.04400 | | | 0.00 | 0.00 | 0 | 989.0 |
| GOVI | On 04/08/2022 | GOVI | 859.63100 | | 859.63100 | | 859.60400 | 859.60400 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 03/11/2022 | GOVI | 872.42000 | | 872.42000 | | 872.40000 | 872.40000 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 02/02/2023 | GOVI | 885.22300 | | 885.22300 | | 885.20500 | 885.20500 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/05/2022 | Bond Future | 158.83498 | | 158.83498 | | 158.59393 | 158.59393 | | | 0.00 | 10,324,273.70 | 65 | 5,521.0 |
| I2025 | On 04/08/2022 | Bond Future | 159.25485 | | 159.25485 | | 159.01063 | 159.01063 | | | 0.00 | 0.00 | 0 | 1,130.0 |
| I2025 | On 03/11/2022 | Bond Future | 161.64201 | | 161.64201 | | 161.39546 | 161.39546 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 02/02/2023 | Bond Future | 162.39944 | | 162.39944 | | 162.14933 | 162.14933 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 05/05/2022 | Bond Future | 116.58622 | | 116.58622 | | 116.45661 | 116.45661 | | | 0.00 | 0.00 | 0 | 2,746.0 |
| I2029 | On 04/08/2022 | Bond Future | 118.08088 | | 118.08088 | | 117.94945 | 117.94945 | | | 0.00 | 0.00 | 0 | 1,844.0 |
| I2029 | On 03/11/2022 | Bond Future | 118.62237 | | 118.62237 | | 118.48990 | 118.48990 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 02/02/2023 | Bond Future | 120.39133 | | 120.39133 | | 120.25725 | 120.25725 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 14/08/2015 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 05/05/2022 | Bond Future | 113.77812 | | 113.77812 | | 113.48688 | 113.48688 | | | 0.00 | 0.00 | 0 | 2,371.0 |
| I2033 | On 04/08/2022 | Bond Future | 115.23666 | | 115.23666 | | 114.94172 | 114.94172 | | | 0.00 | 0.00 | 0 | 4,967.0 |
| I2033 | On 03/11/2022 | Bond Future | 115.65374 | | 115.65374 | | 115.35523 | 115.35523 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 02/02/2023 | Bond Future | 117.37824 | | 117.37824 | | 117.07554 | 117.07554 | | | 0.00 | 0.00 | 0 | 0.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| I2033 | On 28/02/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 05/05/2022 | Bond Future | | | 131.61369 | | 131.61369 | | 130.58190 | 130.58190 | | | 0.00 | 0.00 | 0 | 4,174.0 |
| I2038 | On 04/08/2022 | Bond Future | | | 131.48261 | | 131.48261 | | 130.43745 | 130.43745 | | | 0.00 | 0.00 | 0 | 2,669.0 |
| I2038 | On 03/11/2022 | Bond Future | | | 133.45418 | | 133.45418 | | 132.39447 | 132.39447 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 02/02/2023 | Bond Future | | | 133.58495 | | 133.58495 | | 132.50944 | 132.50944 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 31/01/2038 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 05/05/2022 | Bond Future | | | 120.21050 | | 120.21050 | | 119.37304 | 119.37304 | | | 0.00 | 0.00 | 0 | 14,004.0 |
| I2046 | On 04/08/2022 | Bond Future | | | 121.75144 | | 121.75144 | | 120.90333 | 120.90333 | | | 0.00 | 0.00 | 0 | 2,969.0 |
| I2046 | On 03/11/2022 | Bond Future | | | 121.64717 | | 121.64717 | | 120.78710 | 120.78710 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 02/02/2023 | Bond Future | | | 123.46169 | | 123.46169 | | 122.58904 | 122.58904 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 31/03/2046 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 05/05/2022 | Bond Future | | | 124.68401 | | 124.68401 | | 123.72507 | 123.72507 | | | 0.00 | 0.00 | 0 | 8,572.0 |
| I2050 | On 04/08/2022 | Bond Future | | | 124.26174 | | 124.26174 | | 123.29062 | 123.29062 | | | 0.00 | 0.00 | 0 | 1,194.0 |
| I2050 | On 03/11/2022 | Bond Future | | | 126.12488 | | 126.12488 | | 125.14025 | 125.14025 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 02/02/2023 | Bond Future | | | 125.93848 | | 125.93848 | | 124.93941 | 124.93941 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 31/12/2050 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 05/05/2022 | Index Future | | | 317.17300 | | 317.17300 | | 316.04500 | 316.04500 | | | 0.00 | 0.00 | 0 | 499.0 |
| IGOV | On 04/08/2022 | Index Future | | | 321.19600 | | 321.19600 | | 320.05200 | 320.05200 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 03/11/2022 | Index Future | | | 326.05000 | | 326.05000 | | 324.89200 | 324.89200 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 02/02/2023 | Index Future | | | 330.91000 | | 330.91000 | | 329.73600 | 329.73600 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | | | 4.21500 | | 95.78500 | | 4.21500 | 95.78500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 20/04/2022 | Jibar Tradeable Future | | | 4.52500 | | 95.47500 | | 4.52500 | 95.47500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 18/05/2022 | Jibar Tradeable Future | | | 4.57000 | | 95.43000 | | 4.57000 | 95.43000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | | | 4.87500 | | 95.12500 | | 4.87500 | 95.12500 | | | 0.00 | 0.00 | 0 | 72.0 |
| JIBAR FUTURE | On 20/07/2022 | Jibar Tradeable Future | | | 4.93000 | | 95.07000 | | 4.92000 | 95.08000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/08/2022 | Jibar Tradeable Future | | | 5.22000 | | 94.78000 | | 5.21000 | 94.79000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | | | 5.27000 | | 94.73000 | | 5.26000 | 94.74000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/12/2022 | Jibar Tradeable Future | | | 5.72000 | | 94.28000 | | 5.72500 | 94.27500 | | | 0.00 | 0.00 | 0 | 68.0 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | | | 6.05000 | | 93.95000 | | 6.06000 | 93.94000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/06/2023 | Jibar Tradeable Future | | | 6.19500 | | 93.80500 | | 6.20000 | 93.80000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 20/09/2023 | Jibar Tradeable Future | | | 6.35500 | | 93.64500 | | 6.35500 | 93.64500 | | | 0.00 | 0.00 | 0 | 75.0 |
| JIBAR FUTURE | On 20/12/2023 | Jibar Tradeable Future | | | 6.46500 | | 93.53500 | | 6.49500 | 93.50500 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 05/05/2022 | Bond Future | | | 7.78096 | | 114.39709 | | 7.71943 | 114.64729 | | 5.23 | 0.00 | 15,443,607.15 | 135 | 73,481.0 |
| R186 | On 05/05/2022 | Bond Future | 6.73 | Call | 51.90000 | | 0.05190 | | 67.44000 | 0.06744 | 51.900 | 4.93 | 0.05 | 0.00 | 0 | 3,600.0 |
| R186 | On 05/05/2022 | Bond Future | 7.28 | Call | 314.41000 | | 0.31441 | | 377.64000 | 0.37764 | 314.410 | 4.92 | 0.22 | 0.00 | 0 | 435.0 |
| R186 | On 05/05/2022 | Bond Future | 7.48 | Call | 544.96000 | | 0.54496 | | 636.73000 | 0.63673 | 544.960 | 5.00 | 0.32 | 0.00 | 0 | 3,600.0 |
| R186 | On 05/05/2022 | Bond Future | 7.88 | Call | 1,290.76000 | | 1.29076 | | 1,443.19000 | 1.44319 | 1,290.760 | 5.19 | 0.56 | 0.00 | 0 | 435.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R186 | On 05/05/2022 | Bond Future | 8.14 | Call | 1,965.48000 | | 1.96548 | 2,151.71000 | 2.15171 | 1,965.480 | | 5.29 | 0.71 | 0.00 | 0 | 454.0 |
| R186 | On 05/05/2022 | Bond Future | 8.35 | Call | 2,604.00000 | | 2.60400 | 2,811.37000 | 2.81137 | 2,604.000 | | 5.39 | 0.80 | 0.00 | 0 | 454.0 |
| R186 | On 05/05/2022 | Bond Future | 8.64 | Put | 161.73000 | | 0.16173 | 138.67000 | 0.13867 | 161.730 | | 5.56 | 0.11 | 0.00 | 0 | 4,035.0 |
| R186 | On 05/05/2022 | Bond Future | 8.94 | Put | 75.93000 | | 0.07593 | 64.52000 | 0.06452 | 75.930 | | 5.76 | 0.06 | 0.00 | 0 | 454.0 |
| R186 | On 05/05/2022 | Bond Future | 9.18 | Put | 40.03000 | | 0.04003 | 33.83000 | 0.03383 | 40.030 | | 5.91 | 0.03 | 0.00 | 0 | 454.0 |
| R186 | On 04/08/2022 | Bond Future | | | 7.97969 | | 110.54942 | 7.91365 | 110.80272 | | | 5.34 | 0.00 | 0.00 | 0 | 8.0 |
| R186 | On 04/08/2022 | Bond Future | 6.96 | Call | 211.95000 | | 0.21195 | 248.44000 | 0.24844 | 211.950 | | 4.54 | 0.13 | 0.00 | 0 | 3,600.0 |
| R186 | On 04/08/2022 | Bond Future | 7.96 | Call | 1,550.67000 | | 1.55067 | 1,685.18000 | 1.68518 | 1,550.670 | | 5.32 | 0.50 | 0.00 | 0 | 3,600.0 |
| R186 | On 04/08/2022 | Bond Future | 9.78 | Put | 158.62000 | | 0.15862 | 142.84000 | 0.14284 | 158.620 | | 6.39 | 0.07 | 0.00 | 0 | 3,600.0 |
| R186 | On 03/11/2022 | Bond Future | | | 8.12103 | | 112.18440 | 8.04979 | 112.44243 | | | 5.09 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 02/02/2023 | Bond Future | | | 8.29231 | | 108.54402 | 8.21529 | 108.80617 | | | 5.20 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 05/05/2022 | Bond Future | | | 326.43290 | | 326.43290 | 326.37793 | 326.37793 | | | | 0.00 | 1,958,597.40 | 6 | 747.0 |
| R197 | On 04/08/2022 | Bond Future | | | 322.21658 | | 322.21658 | 322.16089 | 322.16089 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 03/11/2022 | Bond Future | | | 327.04943 | | 327.04943 | 326.99565 | 326.99565 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 02/02/2023 | Bond Future | | | 323.33724 | | 323.33724 | 323.28273 | 323.28273 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 05/05/2022 | Bond Future | | | 250.77442 | | 250.77442 | 250.62065 | 250.62065 | | | | 0.00 | 0.00 | 0 | 6,392.0 |
| R202 | On 04/08/2022 | Bond Future | | | 249.52725 | | 249.52725 | 249.37135 | 249.37135 | | | | 0.00 | 0.00 | 0 | 91.0 |
| R202 | On 03/11/2022 | Bond Future | | | 253.26796 | | 253.26796 | 253.11181 | 253.11181 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 02/02/2023 | Bond Future | | | 252.48207 | | 252.48207 | 252.32380 | 252.32380 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 05/05/2022 | Bond Future | | | 5.30262 | | 103.39211 | 5.28432 | 103.40664 | | | 0.93 | 0.00 | 0.00 | 0 | 14,778.0 |
| R2023 | On 04/08/2022 | Bond Future | | | 5.45840 | | 104.66821 | 5.43142 | 104.68302 | | | 0.68 | 0.00 | 0.00 | 0 | 2,360.0 |
| R2023 | On 03/11/2022 | Bond Future | | | 4.89792 | | 102.33696 | 4.84715 | 102.35266 | | | 0.37 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 05/05/2022 | Bond Future | | | 9.20214 | | 95.62072 | 9.18856 | 95.69160 | | | 8.56 | 0.00 | 0.00 | 0 | 74,420.0 |
| R2030 | On 05/05/2022 | Bond Future | 7.73 | Call | 16.47000 | | 0.01647 | 18.31000 | 0.01831 | 16.470 | | 8.00 | 0.01 | 0.00 | 0 | 200.0 |
| R2030 | On 05/05/2022 | Bond Future | 8.14 | Call | 77.14000 | | 0.07714 | 83.61000 | 0.08361 | 77.140 | | 7.87 | 0.05 | 0.00 | 0 | 1,800.0 |
| R2030 | On 05/05/2022 | Bond Future | 8.47 | Call | 243.39000 | | 0.24339 | 258.64000 | 0.25864 | 243.390 | | 7.99 | 0.14 | 0.00 | 0 | 1,073.0 |
| R2030 | On 05/05/2022 | Bond Future | 8.81 | Call | 642.65000 | | 0.64265 | 671.66000 | 0.67166 | 642.650 | | 8.24 | 0.29 | 0.00 | 0 | 200.0 |
| R2030 | On 05/05/2022 | Bond Future | 8.89 | Call | 780.68000 | | 0.78068 | 813.26000 | 0.81326 | 780.680 | | 8.31 | 0.33 | 0.00 | 0 | 1,800.0 |
| R2030 | On 05/05/2022 | Bond Future | 9.15 | Call | 1,348.64000 | | 1.34864 | 1,392.52000 | 1.39252 | 1,348.640 | | 8.50 | 0.48 | 0.00 | 0 | 7,500.0 |
| R2030 | On 05/05/2022 | Bond Future | 9.35 | Put | 1,143.96000 | | 1.14396 | 1,124.64000 | 1.12464 | 1,143.960 | | 8.63 | 0.41 | 0.00 | 0 | 1,073.0 |
| R2030 | On 05/05/2022 | Bond Future | 9.60 | Put | 713.90000 | | 0.71390 | 702.21000 | 0.70221 | 713.900 | | 8.85 | 0.29 | 0.00 | 0 | 5,000.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|------------------|---------------|
| R2030 | On 05/05/2022 | Bond Future | 9.65 | Put | 647.87000 | 0.64787 | | 637.41000 | 0.63741 | 647.870 | 8.90 | 0.27 | 0.00 | 0 | 5,000.0 | |
| R2030 | On 05/05/2022 | Bond Future | 9.95 | Put | 355.69000 | 0.35569 | | 350.72000 | 0.35072 | 355.690 | 9.26 | 0.16 | 0.00 | 0 | 1,073.0 | |
| R2030 | On 05/05/2022 | Bond Future | 10.20 | Put | 211.28000 | 0.21128 | | 208.88000 | 0.20888 | 211.280 | 9.57 | 0.10 | 0.00 | 0 | 200.0 | |
| R2030 | On 05/05/2022 | Bond Future | 11.04 | Put | 31.82000 | 0.03182 | | 31.88000 | 0.03188 | 31.820 | 10.52 | 0.02 | 0.00 | 0 | 1,800.0 | |
| R2030 | On 04/08/2022 | Bond Future | | | 9.39971 | 92.81749 | | 9.38546 | 92.88923 | | 8.61 | 0.00 | 0.00 | 0 | 26,505.0 | |
| R2030 | On 04/08/2022 | Bond Future | 8.30 | Call | 353.22000 | 0.35322 | | 366.84000 | 0.36684 | 353.220 | 8.04 | 0.14 | 0.00 | 0 | 800.0 | |
| R2030 | On 04/08/2022 | Bond Future | 9.05 | Call | 1,337.10000 | 1.33710 | | 1,370.44000 | 1.37044 | 1,337.100 | 8.34 | 0.38 | 0.00 | 0 | 800.0 | |
| R2030 | On 04/08/2022 | Bond Future | 10.95 | Put | 328.91000 | 0.32891 | | 324.84000 | 0.32484 | 328.910 | 10.09 | 0.11 | 0.00 | 0 | 800.0 | |
| R2030 | On 03/11/2022 | Bond Future | | | 9.54971 | 94.19118 | | 9.53462 | 94.26479 | | 8.21 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 02/02/2023 | Bond Future | | | 9.72156 | 91.57102 | | 9.70565 | 91.64599 | | 8.36 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 02/02/2023 | Bond Future | 8.81 | Call | 1,172.02000 | 1.17202 | | 1,196.63000 | 1.19663 | 1,172.020 | 7.81 | 0.28 | 0.00 | 0 | 102.0 | |
| R2030 | On 02/02/2023 | Bond Future | 9.66 | Put | 3,120.96000 | 3.12096 | | 3,087.94000 | 3.08794 | 3,120.960 | 8.31 | 0.50 | 0.00 | 0 | 102.0 | |
| R2030 | On 02/02/2023 | Bond Future | 9.94 | Put | 2,520.84000 | 2.52084 | | 2,493.02000 | 2.49302 | 2,520.840 | 8.46 | 0.43 | 0.00 | 0 | 102.0 | |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 05/05/2022 | Bond Future | | | 9.62834 | 92.21736 | | 9.61476 | 92.29784 | | 9.95 | 0.00 | 0.00 | 0 | 138,257.0 | |
| R2032 | On 05/05/2022 | Bond Future | 9.58 | Call | 1,503.58000 | 1.50358 | | 1,553.38000 | 1.55338 | 1,503.580 | 9.77 | 0.48 | 0.00 | 0 | 780.0 | |
| R2032 | On 05/05/2022 | Bond Future | 10.18 | Call | 3,773.44000 | 3.77344 | | 3,844.69000 | 3.84469 | 3,773.440 | 10.48 | 0.78 | 0.00 | 0 | 780.0 | |
| R2032 | On 05/05/2022 | Bond Future | 10.29 | Call | 4,277.25000 | 4.27725 | | 4,350.71000 | 4.35071 | 4,277.250 | 10.66 | 0.81 | 0.00 | 0 | 993.0 | |
| R2032 | On 05/05/2022 | Bond Future | 10.98 | Put | 108.52000 | 0.10852 | | 107.79000 | 0.10779 | 108.520 | 11.69 | 0.05 | 0.00 | 0 | 993.0 | |
| R2032 | On 05/05/2022 | Bond Future | 11.18 | Put | 68.26000 | 0.06826 | | 68.02000 | 0.06802 | 68.260 | 11.93 | 0.03 | 0.00 | 0 | 780.0 | |
| R2032 | On 04/08/2022 | Bond Future | | | 9.80894 | 93.37675 | | 9.79479 | 93.45816 | | 9.58 | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 04/08/2022 | Bond Future | 8.97 | Call | 550.31000 | 0.55031 | | 570.44000 | 0.57044 | 550.310 | 8.52 | 0.19 | 0.00 | 0 | 800.0 | |
| R2032 | On 04/08/2022 | Bond Future | 9.72 | Call | 2,114.01000 | 2.11401 | | 2,160.20000 | 2.16020 | 2,114.010 | 9.35 | 0.48 | 0.00 | 0 | 800.0 | |
| R2032 | On 04/08/2022 | Bond Future | 11.60 | Put | 266.11000 | 0.26611 | | 262.97000 | 0.26297 | 266.110 | 11.59 | 0.08 | 0.00 | 0 | 800.0 | |
| R2032 | On 03/11/2022 | Bond Future | | | 9.95696 | 90.60572 | | 9.94206 | 90.68919 | | 9.53 | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 03/11/2022 | Bond Future | 9.31 | Call | 1,309.83000 | 1.30983 | | 1,340.61000 | 1.34061 | 1,309.830 | 8.98 | 0.31 | 0.00 | 0 | 180.0 | |
| R2032 | On 03/11/2022 | Bond Future | 9.36 | Call | 1,408.79000 | 1.40879 | | 1,441.01000 | 1.44101 | 1,408.790 | 9.03 | 0.33 | 0.00 | 0 | 454.0 | |
| R2032 | On 03/11/2022 | Bond Future | 10.11 | Put | 2,499.76000 | 2.49976 | | 2,469.00000 | 2.46900 | 2,499.760 | 9.61 | 0.44 | 0.00 | 0 | 454.0 | |
| R2032 | On 03/11/2022 | Bond Future | 10.16 | Put | 2,383.06000 | 2.38306 | | 2,353.53000 | 2.35353 | 2,383.060 | 9.65 | 0.42 | 0.00 | 0 | 180.0 | |
| R2032 | On 03/11/2022 | Bond Future | 10.49 | Put | 1,739.31000 | 1.73931 | | 1,717.05000 | 1.71705 | 1,739.310 | 9.95 | 0.33 | 0.00 | 0 | 454.0 | |
| R2032 | On 03/11/2022 | Bond Future | 10.56 | Put | 1,629.18000 | 1.62918 | | 1,608.27000 | 1.60827 | 1,629.180 | 10.03 | 0.32 | 0.00 | 0 | 180.0 | |
| R2032 | On 02/02/2023 | Bond Future | | | 10.12036 | 91.93849 | | 10.10476 | 92.02345 | | 9.29 | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 02/02/2023 | Bond Future | 9.31 | Call | 1,409.26000 | 1.40926 | | 1,438.68000 | 1.43868 | 1,409.260 | 8.66 | 0.30 | 0.00 | 0 | 454.0 | |
| R2032 | On 02/02/2023 | Bond Future | 10.16 | Put | 3,200.93000 | 3.20093 | | 3,165.76000 | 3.16576 | 3,200.930 | 9.24 | 0.47 | 0.00 | 0 | 454.0 | |
| R2032 | On 02/02/2023 | Bond Future | 10.50 | Put | 2,427.30000 | 2.42730 | | 2,399.27000 | 2.39927 | 2,427.300 | 9.44 | 0.39 | 0.00 | 0 | 454.0 | |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 05/05/2022 | Bond Future | | | 10.02873 | 93.46779 | | 10.04084 | 93.38662 | | 11.27 | 0.00 | 45,331,878.15 | 485 | 74,347.0 | |
| R2035 | On 05/05/2022 | Bond Future | 10.72 | Call | 4,973.65000 | 4.97365 | | 4,915.80000 | 4.91580 | 4,973.650 | 11.94 | 0.82 | 0.00 | 0 | 1,200.0 | |
| R2035 | On 05/05/2022 | Bond Future | 10.82 | Put | 407.69000 | 0.40769 | | 427.93000 | 0.42793 | 407.690 | 12.12 | 0.15 | 0.00 | 0 | 1,200.0 | |
| R2035 | On 05/05/2022 | Bond Future | 12.64 | Put | 4.70000 | 0.00470 | | 5.24000 | 0.00524 | 4.700 | 14.23 | 0.00 | 0.00 | 0 | 1,200.0 | |
| R2035 | On 04/08/2022 | Bond Future | | | 10.20779 | 94.60339 | | 10.22040 | 94.52116 | | 10.84 | 0.00 | 0.00 | 0 | 48,495.0 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|----------------|-------------|------------------|---------------|
| R2035 | On 04/08/2022 | Bond Future | 9.53 | Call | 931.57000 | 0.93157 | | 917.03000 | 0.91703 | 931.570 | 9.97 | 0.25 | 0.00 | 0 | 400.0 | |
| R2035 | On 04/08/2022 | Bond Future | 9.84 | Call | 1,643.85000 | 1.64385 | | 1,620.97000 | 1.62097 | 1,643.850 | 10.41 | 0.37 | 0.00 | 0 | 100.0 | |
| R2035 | On 04/08/2022 | Bond Future | 10.53 | Call | 3,961.93000 | 3.96193 | | 3,918.38000 | 3.91838 | 3,961.930 | 11.12 | 0.63 | 0.00 | 0 | 400.0 | |
| R2035 | On 04/08/2022 | Bond Future | 10.64 | Put | 1,665.67000 | 1.66567 | | 1,701.26000 | 1.70126 | 1,665.670 | 11.27 | 0.33 | 0.00 | 0 | 100.0 | |
| R2035 | On 04/08/2022 | Bond Future | 11.13 | Put | 941.49000 | 0.94149 | | 965.41000 | 0.96541 | 941.490 | 12.01 | 0.21 | 0.00 | 0 | 100.0 | |
| R2035 | On 04/08/2022 | Bond Future | 12.18 | Put | 281.21000 | 0.28121 | | 290.60000 | 0.29060 | 281.210 | 13.63 | 0.07 | 0.00 | 0 | 400.0 | |
| R2035 | On 03/11/2022 | Bond Future | | | 10.34881 | 91.53688 | | 10.36178 | 91.45422 | | 10.85 | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 03/11/2022 | Bond Future | 9.82 | Call | 1,748.81000 | 1.74881 | | 1,725.79000 | 1.72579 | 1,748.810 | 10.19 | 0.35 | 0.00 | 0 | 582.0 | |
| R2035 | On 03/11/2022 | Bond Future | 10.57 | Put | 2,671.48000 | 2.67148 | | 2,712.33000 | 2.71233 | 2,671.480 | 10.91 | 0.42 | 0.00 | 0 | 582.0 | |
| R2035 | On 03/11/2022 | Bond Future | 10.99 | Put | 1,781.21000 | 1.78121 | | 1,812.43000 | 1.81243 | 1,781.210 | 11.33 | 0.30 | 0.00 | 0 | 582.0 | |
| R2035 | On 02/02/2023 | Bond Future | | | 10.50312 | 92.92095 | | 10.51657 | 92.83733 | | 10.53 | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 02/02/2023 | Bond Future | 9.81 | Call | 1,904.08000 | 1.90408 | | 1,881.03000 | 1.88103 | 1,904.080 | 10.02 | 0.33 | 0.00 | 0 | 582.0 | |
| R2035 | On 02/02/2023 | Bond Future | 10.66 | Put | 3,369.78000 | 3.36978 | | 3,412.11000 | 3.41211 | 3,369.780 | 10.64 | 0.44 | 0.00 | 0 | 582.0 | |
| R2035 | On 02/02/2023 | Bond Future | 11.06 | Put | 2,454.70000 | 2.45470 | | 2,489.01000 | 2.48901 | 2,454.700 | 11.00 | 0.35 | 0.00 | 0 | 582.0 | |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R2037 | On 05/05/2022 | Bond Future | | | 10.21577 | 89.37527 | | 10.21241 | 89.39816 | | 12.00 | 0.00 | 45,581,387.70 | 510 | 85,541.0 | |
| R2037 | On 04/08/2022 | Bond Future | | | 10.38866 | 86.24318 | | 10.38517 | 86.26634 | | 12.14 | 0.00 | 0.00 | 0 | 49,415.0 | |
| R2037 | On 04/08/2022 | Bond Future | 10.10 | Call | 1,879.15000 | 1.87915 | | 1,896.40000 | 1.89640 | 1,879.150 | 11.66 | 0.40 | 0.00 | 0 | 50.0 | |
| R2037 | On 04/08/2022 | Bond Future | 10.90 | Put | 1,530.01000 | 1.53001 | | 1,530.63000 | 1.53063 | 1,530.010 | 12.64 | 0.31 | 0.00 | 0 | 50.0 | |
| R2037 | On 04/08/2022 | Bond Future | 11.21 | Call | 6,269.94000 | 6.26994 | | 6,294.75000 | 6.29475 | 6,269.940 | 13.16 | 0.77 | 0.00 | 0 | 1,050.0 | |
| R2037 | On 04/08/2022 | Bond Future | 11.42 | Put | 832.64000 | 0.83264 | | 834.65000 | 0.83465 | 832.640 | 13.53 | 0.18 | 0.00 | 0 | 50.0 | |
| R2037 | On 04/08/2022 | Bond Future | 11.95 | Put | 449.71000 | 0.44971 | | 451.87000 | 0.45187 | 449.710 | 14.44 | 0.11 | 0.00 | 0 | 1,050.0 | |
| R2037 | On 03/11/2022 | Bond Future | | | 10.52395 | 87.52030 | | 10.52022 | 87.54454 | | 11.60 | 0.00 | 0.00 | 0 | 0.0 | |
| R2037 | On 02/02/2023 | Bond Future | | | 10.67403 | 84.55211 | | 10.67012 | 84.57694 | | 11.85 | 0.00 | 0.00 | 0 | 0.0 | |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R2040 | On 05/05/2022 | Bond Future | | | 10.35718 | 91.51719 | | 10.38988 | 91.27700 | | 12.66 | 0.00 | 3,111,584.46 | 34 | 62,299.0 | |
| R2040 | On 05/05/2022 | Bond Future | 9.82 | Call | 544.13000 | 0.54413 | | 504.55000 | 0.50455 | 544.130 | 11.41 | 0.21 | 0.00 | 0 | 1,200.0 | |
| R2040 | On 05/05/2022 | Bond Future | 10.57 | Call | 2,968.95000 | 2.96895 | | 2,833.99000 | 2.83399 | 2,968.950 | 12.76 | 0.63 | 0.00 | 0 | 1,200.0 | |
| R2040 | On 05/05/2022 | Bond Future | 13.04 | Put | 4.56000 | 0.00456 | | 5.50000 | 0.00550 | 4.560 | 15.85 | 0.00 | 0.00 | 0 | 1,200.0 | |
| R2040 | On 04/08/2022 | Bond Future | | | 10.52519 | 88.16169 | | 10.55918 | 87.91843 | | 12.83 | 0.00 | 0.00 | 0 | 39,528.0 | |
| R2040 | On 04/08/2022 | Bond Future | 9.70 | Call | 754.95000 | 0.75495 | | 712.56000 | 0.71256 | 754.950 | 11.59 | 0.20 | 0.00 | 0 | 460.0 | |
| R2040 | On 04/08/2022 | Bond Future | 10.70 | Call | 3,744.19000 | 3.74419 | | 3,613.47000 | 3.61347 | 3,744.190 | 13.06 | 0.58 | 0.00 | 0 | 460.0 | |
| R2040 | On 04/08/2022 | Bond Future | 12.24 | Put | 436.97000 | 0.43697 | | 465.49000 | 0.46549 | 436.970 | 15.77 | 0.09 | 0.00 | 0 | 460.0 | |
| R2040 | On 03/11/2022 | Bond Future | | | 10.65699 | 89.46742 | | 10.69208 | 89.22136 | | 12.27 | 0.00 | 0.00 | 0 | 0.0 | |
| R2040 | On 02/02/2023 | Bond Future | | | 10.80275 | 86.27762 | | 10.83913 | 86.02822 | | 12.56 | 0.00 | 0.00 | 0 | 0.0 | |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R2044 | On 05/05/2022 | Bond Future | | | 10.42080 | 88.09612 | | 10.44310 | 87.92830 | | 13.41 | 0.00 | 179,011,315.84 | 2,032 | 47,626.0 | |
| R2044 | On 04/08/2022 | Bond Future | | | 10.58038 | 84.82277 | | 10.60355 | 84.65279 | | 13.59 | 0.00 | 0.00 | 0 | 21,683.0 | |
| R2044 | On 03/11/2022 | Bond Future | | | 10.70551 | 86.07913 | | 10.72938 | 85.90743 | | 13.00 | 0.00 | 0.00 | 0 | 0.0 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R2044 | On 02/02/2023 | Bond Future | | | 10.84351 | | 82.96468 | | 10.86823 | 82.79072 | | 13.33 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 05/05/2022 | Bond Future | | | 10.33782 | | 87.44217 | | 10.36510 | 87.22815 | | 13.92 | 0.00 | 0.00 | 0 | 190,964.00 |
| R2048 | On 04/08/2022 | Bond Future | | | 10.48862 | | 88.50374 | | 10.51696 | 88.28694 | | 13.43 | 0.00 | 0.00 | 0 | 6,019.00 |
| R2048 | On 04/08/2022 | Bond Future | 9.70 | Call | 805.64000 | | 0.80564 | | 767.88000 | 0.76788 | 805.640 | 12.06 | 0.21 | 0.00 | 0 | 2,400.00 |
| R2048 | On 04/08/2022 | Bond Future | 10.40 | Call | 2,858.62000 | | 2.85862 | | 2,764.36000 | 2.76436 | 2,858.620 | 13.31 | 0.48 | 0.00 | 0 | 2,400.00 |
| R2048 | On 03/11/2022 | Bond Future | | | 10.60755 | | 85.40971 | | 10.63678 | 85.19046 | | 13.51 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/02/2023 | Bond Future | | | 10.73614 | | 86.70212 | | 10.76640 | 86.47992 | | 13.15 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/05/2022 | Bond Future | | | 10.01328 | | 72.76013 | | 10.00981 | 72.78064 | | 12.62 | 0.00 | 5,893,570.53 | 81 | 21,972.00 |
| R209 | On 05/05/2022 | Bond Future | 9.75 | Call | 973.42000 | | 0.97342 | | 990.88000 | 0.99088 | 973.420 | 12.28 | 0.36 | 0.00 | 0 | 8,525.00 |
| R209 | On 05/05/2022 | Bond Future | 10.25 | Put | 1,098.29000 | | 1.09829 | | 1,101.45000 | 1.10145 | 1,098.290 | 12.96 | 0.36 | 0.00 | 0 | 11,000.00 |
| R209 | On 05/05/2022 | Bond Future | 10.75 | Put | 428.27000 | | 0.42827 | | 432.45000 | 0.43245 | 428.270 | 13.95 | 0.17 | 0.00 | 0 | 1,050.00 |
| R209 | On 05/05/2022 | Bond Future | 12.00 | Put | 27.48000 | | 0.02748 | | 28.46000 | 0.02846 | 27.480 | 15.91 | 0.01 | 0.00 | 0 | 12,050.00 |
| R209 | On 04/08/2022 | Bond Future | | | 10.16674 | | 73.67491 | | 10.16315 | 73.69566 | | 12.19 | 0.00 | 0.00 | 0 | 1,550.00 |
| R209 | On 03/11/2022 | Bond Future | | | 10.29303 | | 71.61891 | | 10.28920 | 71.64062 | | 12.17 | 0.00 | 0.00 | 0 | 400.00 |
| R209 | On 03/11/2022 | Bond Future | 9.50 | Call | 994.04000 | | 0.99404 | | 1,003.88000 | 1.00388 | 994.040 | 10.98 | 0.26 | 0.00 | 0 | 1,000.00 |
| R209 | On 03/11/2022 | Bond Future | 10.50 | Put | 2,355.50000 | | 2.35550 | | 2,352.00000 | 2.35200 | 2,355.500 | 12.17 | 0.42 | 0.00 | 0 | 1,000.00 |
| R209 | On 03/11/2022 | Bond Future | 11.50 | Put | 889.15000 | | 0.88915 | | 889.31000 | 0.88931 | 889.150 | 13.49 | 0.19 | 0.00 | 0 | 1,000.00 |
| R209 | On 02/02/2023 | Bond Future | | | 10.43004 | | 72.67226 | | 10.42604 | 72.69448 | | 11.85 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 05/05/2022 | Bond Future | | | 216.14354 | | 216.14354 | | 215.75466 | 215.75466 | | | 0.00 | 0.00 | 0 | 1,039.00 |
| R210 | On 04/08/2022 | Bond Future | | | 218.91445 | | 218.91445 | | 218.52047 | 218.52047 | | | 0.00 | 0.00 | 0 | 266.00 |
| R210 | On 03/11/2022 | Bond Future | | | 219.27060 | | 219.27060 | | 218.87223 | 218.87223 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/02/2023 | Bond Future | | | 222.54096 | | 222.54096 | | 222.13726 | 222.13726 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 05/05/2022 | Bond Future | | | 9.47424 | | 86.77286 | | 9.45537 | 86.87335 | | 9.63 | 0.00 | 0.00 | 0 | 24,260.00 |
| R213 | On 04/08/2022 | Bond Future | | | 9.66196 | | 87.82901 | | 9.64225 | 87.93075 | | 9.26 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/11/2022 | Bond Future | | | 9.80768 | | 85.60691 | | 9.78698 | 85.71087 | | 9.18 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/11/2022 | Bond Future | 9.13 | Call | 1,135.12000 | | 1.13512 | | 1,170.96000 | 1.17096 | 1,135.120 | 8.54 | 0.30 | 0.00 | 0 | 200.00 |
| R213 | On 03/11/2022 | Bond Future | 9.19 | Call | 1,237.68000 | | 1.23768 | | 1,275.58000 | 1.27558 | 1,237.680 | 8.59 | 0.32 | 0.00 | 0 | 476.00 |
| R213 | On 03/11/2022 | Bond Future | 9.84 | Put | 2,523.31000 | | 2.52331 | | 2,479.30000 | 2.47930 | 2,523.310 | 9.08 | 0.47 | 0.00 | 0 | 476.00 |
| R213 | On 03/11/2022 | Bond Future | 9.98 | Put | 2,211.09000 | | 2.21109 | | 2,171.44000 | 2.17144 | 2,211.090 | 9.17 | 0.43 | 0.00 | 0 | 200.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Opt Inter |
|--------------------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-----------------------|--------------|--------------------|-----------|
| R213 | On 03/11/2022 | Bond Future | 10.19 | Put | 1,802.11000 | 1.80211 | 1,768.56000 | 1.76856 | 1,802.110 | 9.30 | 0.37 | 0.00 | 0 | 476.0 | |
| R213 | On 03/11/2022 | Bond Future | 10.37 | Put | 1,511.73000 | 1.51173 | 1,482.90000 | 1.48290 | 1,511.730 | 9.45 | 0.33 | 0.00 | 0 | 200.0 | |
| R213 | On 02/02/2023 | Bond Future | | | 9.96954 | 86.89911 | 9.94787 | 87.00476 | | 8.97 | 0.00 | 0.00 | 0 | 0.0 | |
| R213 | On 02/02/2023 | Bond Future | 9.16 | Call | 1,332.22000 | 1.33222 | 1,368.25000 | 1.36825 | 1,332.220 | 8.44 | 0.30 | 0.00 | 0 | 476.0 | |
| R213 | On 02/02/2023 | Bond Future | 10.01 | Put | 2,940.99000 | 2.94099 | 2,895.74000 | 2.89574 | 2,940.990 | 8.98 | 0.47 | 0.00 | 0 | 476.0 | |
| R213 | On 02/02/2023 | Bond Future | 10.35 | Put | 2,253.40000 | 2.25340 | 2,216.83000 | 2.21683 | 2,253.400 | 9.19 | 0.39 | 0.00 | 0 | 476.0 | |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R214 | On 05/05/2022 | Bond Future | | | 10.33982 | 69.67505 | 10.36709 | 69.50722 | | 13.85 | 0.00 | 0.00 | 0 | 16,514.0 | |
| R214 | On 04/08/2022 | Bond Future | | | 10.49298 | 70.52083 | 10.52124 | 70.35088 | | 13.37 | 0.00 | 0.00 | 0 | 1,337.0 | |
| R214 | On 03/11/2022 | Bond Future | | | 10.61398 | 68.29400 | 10.64309 | 68.12208 | | 13.43 | 0.00 | 0.00 | 0 | 0.0 | |
| R214 | On 02/02/2023 | Bond Future | | | 10.74473 | 69.32729 | 10.77481 | 69.15309 | | 13.09 | 0.00 | 0.00 | 0 | 0.0 | |
| R214 | On 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R214/R209 | On 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| Total for Derivatives : | | | | | | | | | | | | 306,656,214.93 | 3,348 | 1 213 330.0 | |
| Grand Total: | | | | | | | | | | | | 306,656,214.93 | 3,348 | 1 213 330.0 | |