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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2022

| 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 04/08/2022 | Index Future | 808.36000 | 808.36000 | | 811.64200 | 811.64200 | | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 03/11/2022 | Index Future | 820.58900 | 820.58900 | | 823.95100 | 823.95100 | | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 02/02/2023 | Index Future | 834.59100 | 834.59100 | | 838.03300 | 838.03300 | | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 04/05/2023 | Index Future | 849.82700 | 849.82700 | | 853.34800 | 853.34800 | | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 03/08/2023 | Index Future | 849.82700 | 849.82700 | | 853.34800 | 853.34800 | | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/08/2022 | Index Future | 904.18600 | 904.18600 | | 909.72100 | 909.72100 | | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 03/11/2022 | Index Future | 917.86400 | 917.86400 | | 923.51700 | 923.51700 | | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 02/02/2023 | Index Future | 933.52600 | 933.52600 | | 939.30200 | 939.30200 | | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/05/2023 | Index Future | 950.56800 | 950.56800 | | 956.46800 | 956.46800 | | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 03/08/2023 | Index Future | 950.56800 | 950.56800 | | 956.46800 | 956.46800 | | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 04/08/2022 | Index Future | 805.20700 | 805.20700 | | 809.64800 | 809.64800 | | | | 0.00 | 0.00 | 0 | 138.0 |
| ALBI | On 03/11/2022 | Index Future | 817.38900 | 817.38900 | | 821.92600 | 821.92600 | | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 02/02/2023 | Index Future | 831.33600 | 831.33600 | | 835.97500 | 835.97500 | | | | 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 |
|------------------|---------------|--------------------|-----|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| ALBI | On 04/05/2023 | Index Future | | | 846.51300 | 846.51300 | 851.25200 | 851.25200 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 03/08/2023 | Index Future | | | 846.51300 | 846.51300 | 851.25200 | 851.25200 | | | 0.00 | 0.00 | 0 | 0.0 |
| 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 04/08/2022 | Bond Future | | | 12.49030 | 73.45864 | 12.41202 | 73.82345 | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 03/11/2022 | Bond Future | | | 12.72613 | 70.79513 | 12.64423 | 71.16644 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 02/02/2023 | Bond Future | | | 12.95159 | 72.02364 | 12.86587 | 72.40209 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 04/05/2023 | Bond Future | | | 13.16388 | 69.56878 | 13.07426 | 69.95474 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 03/08/2023 | Bond Future | | | 14.69960 | 65.66008 | 14.60587 | 66.01239 | | | 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 04/08/2022 | Bond Future | | | 12.88946 | 71.30253 | 12.82108 | 71.66104 | | | 0.00 | 0.00 | 0 | 4,769.0 |
| ES42 | On 03/11/2022 | Bond Future | | | 13.10884 | 68.12989 | 13.03723 | 68.49472 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 02/02/2023 | Bond Future | | | 13.31118 | 69.31416 | 13.23632 | 69.68598 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 04/05/2023 | Bond Future | | | 13.51052 | 66.33813 | 13.43222 | 66.71730 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 03/08/2023 | Bond Future | | | 14.86407 | 62.51278 | 14.77994 | 62.85912 | | | 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 04/08/2022 | GOVI | | | 793.92000 | 793.92000 | 798.37900 | 798.37900 | | | 0.00 | 444,595,200.00 | 56 | 1,054.0 |
| GOVI | On 03/11/2022 | GOVI | | | 805.93100 | 805.93100 | 810.48600 | 810.48600 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 02/02/2023 | GOVI | | | 819.68300 | 819.68300 | 824.33900 | 824.33900 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 04/05/2023 | GOVI | | | 834.64700 | 834.64700 | 839.40400 | 839.40400 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 03/08/2023 | GOVI | | | 834.64700 | 834.64700 | 839.40400 | 839.40400 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 04/08/2022 | Bond Future | | | 161.69608 | 161.69608 | 161.23985 | 161.23985 | | | 0.00 | 11,318,725.60 | 70 | 10,713.0 |
| I2025 | On 03/11/2022 | Bond Future | | | 164.16185 | 164.16185 | 163.70067 | 163.70067 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 02/02/2023 | Bond Future | | | 165.31953 | 165.31953 | 164.85395 | 164.85395 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 04/05/2023 | Bond Future | | | 168.38020 | 168.38020 | 167.90711 | 167.90711 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 03/08/2023 | Bond Future | | | 157.60984 | 157.60984 | 157.13780 | 157.13780 | | | 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 04/08/2022 | Bond Future | | | 118.80152 | 118.80152 | 117.98229 | 117.98229 | | | 0.00 | 0.00 | 0 | 2,682.0 |
| I2029 | On 03/11/2022 | Bond Future | | | 119.36452 | 119.36452 | 118.53450 | 118.53450 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 02/02/2023 | Bond Future | | | 121.43302 | 121.43302 | 120.58979 | 120.58979 | | | 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 |
|------------------|---------------|------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| I2029 | On 04/05/2023 | Bond Future | | 122.39375 | 122.39375 | | 121.53788 | 121.53788 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 03/08/2023 | Bond Future | | 115.80161 | 115.80161 | | 114.97055 | 114.97055 | | | 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 04/08/2022 | Bond Future | | 111.43012 | 111.43012 | | 111.05248 | 111.05248 | | | 0.00 | 0.00 | 0 | 9,068.0 |
| I2033 | On 03/11/2022 | Bond Future | | 111.79601 | 111.79601 | | 111.41402 | 111.41402 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 02/02/2023 | Bond Future | | 113.73313 | 113.73313 | | 113.34552 | 113.34552 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 04/05/2023 | Bond Future | | 114.46614 | 114.46614 | | 114.07411 | 114.07411 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 03/08/2023 | Bond Future | | 108.30582 | 108.30582 | | 107.91499 | 107.91499 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 28/02/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 04/08/2022 | Bond Future | | 124.37830 | 124.37830 | | 124.20268 | 124.20268 | | | 0.00 | 0.00 | 0 | 4,802.0 |
| I2038 | On 03/11/2022 | Bond Future | | 126.27518 | 126.27518 | | 126.09842 | 126.09842 | | | 0.00 | 0.00 | 0 | 70.0 |
| I2038 | On 02/02/2023 | Bond Future | | 126.56581 | 126.56581 | | 126.38957 | 126.38957 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 04/05/2023 | Bond Future | | 128.90995 | 128.90995 | | 128.73115 | 128.73115 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 03/08/2023 | Bond Future | | 120.01509 | 120.01509 | | 119.82893 | 119.82893 | | | 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 04/08/2022 | Bond Future | | 113.40659 | 113.40659 | | 111.91976 | 111.91976 | | | 0.00 | 0.00 | 0 | 18,248.0 |
| I2046 | On 03/11/2022 | Bond Future | | 113.17397 | 113.17397 | | 111.66641 | 111.66641 | | | 0.00 | 0.00 | 0 | 1,626.0 |
| I2046 | On 02/02/2023 | Bond Future | | 115.13569 | 115.13569 | | 113.60306 | 113.60306 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 04/05/2023 | Bond Future | | 115.24552 | 115.24552 | | 113.68868 | 113.68868 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 03/08/2023 | Bond Future | | 108.99053 | 108.99053 | | 107.49688 | 107.49688 | | | 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 04/08/2022 | Bond Future | | 114.75373 | 114.75373 | | 113.27931 | 113.27931 | | | 0.00 | 2,180,320.87 | 19 | 12,716.0 |
| I2050 | On 03/11/2022 | Bond Future | | 116.50337 | 116.50337 | | 115.00793 | 115.00793 | | | 0.00 | 0.00 | 0 | 60.0 |
| I2050 | On 02/02/2023 | Bond Future | | 116.41562 | 116.41562 | | 114.89734 | 114.89734 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 04/05/2023 | Bond Future | | 118.57143 | 118.57143 | | 117.02593 | 117.02593 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 03/08/2023 | Bond Future | | 110.03355 | 110.03355 | | 108.55555 | 108.55555 | | | 0.00 | 2,090,637.45 | 19 | 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 04/08/2022 | Index Future | | 313.60700 | 313.60700 | | 311.39600 | 311.39600 | | | 0.00 | 0.00 | 0 | 717.0 |
| IGOV | On 03/11/2022 | Index Future | | 318.42900 | 318.42900 | | 316.19600 | 316.19600 | | | 0.00 | 0.00 | 0 | 16.0 |
| IGOV | On 02/02/2023 | Index Future | | 323.93900 | 323.93900 | | 321.67600 | 321.67600 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 04/05/2023 | Index Future | | 329.92700 | 329.92700 | | 327.62800 | 327.62800 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 03/08/2023 | Index Future | | 329.92700 | 329.92700 | | 327.62800 | 327.62800 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 20/07/2022 | Jibar Tradeable Future | | 5.09500 | 94.90500 | | 5.07500 | 94.92500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/08/2022 | Jibar Tradeable Future | | 5.65000 | 94.35000 | | 5.63000 | 94.37000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | | 5.86500 | 94.13500 | | 5.81500 | 94.18500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 19/10/2022 | Jibar Tradeable Future | | 6.37000 | 93.63000 | | 6.33000 | 93.67000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/11/2022 | Jibar Tradeable Future | | 6.50000 | 93.50000 | | 6.45000 | 93.55000 | | | 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 |
|------------------|---------------|------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| JIBAR FUTURE | On 21/12/2022 | Jibar Tradeable Future | | | 7.02500 | | 92.97500 | | 6.98500 | 93.01500 | | | 0.00 | 0.00 | 0 | 68.0 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | | | 7.58000 | | 92.42000 | | 7.52000 | 92.48000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/06/2023 | Jibar Tradeable Future | | | 8.07500 | | 91.92500 | | 7.99500 | 92.00500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 20/09/2023 | Jibar Tradeable Future | | | 8.29000 | | 91.71000 | | 8.18500 | 91.81500 | | | 0.00 | 0.00 | 0 | 75.0 |
| JIBAR FUTURE | On 20/12/2023 | Jibar Tradeable Future | | | 8.29000 | | 91.71000 | | 8.21000 | 91.79000 | | | 0.00 | 0.00 | 0 | 172.0 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | | | 8.51000 | | 91.49000 | | 8.40500 | 91.59500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 19/06/2024 | Jibar Tradeable Future | | | 8.52500 | | 91.47500 | | 8.44500 | 91.55500 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 04/08/2022 | Bond Future | | | 9.18509 | | 106.05218 | | 9.06012 | 106.50753 | | 4.95 | 0.00 | 655,720,628.94 | 6,183 | 89,775.0 |
| R186 | On 04/08/2022 | Bond Future | 6.96 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 4.62 | 0.00 | 0.00 | 0 | 3,600.0 |
| R186 | On 04/08/2022 | Bond Future | 7.96 | Call | 0.00000 | | 0.00000 | | 0.01000 | 0.00001 | 0.000 | 3.44 | 0.00 | 0.00 | 0 | 3,600.0 |
| R186 | On 04/08/2022 | Bond Future | 9.78 | Put | 66.51000 | | 0.06651 | | 46.32000 | 0.04632 | 66.510 | 5.92 | 0.09 | 0.00 | 0 | 3,600.0 |
| R186 | On 03/11/2022 | Bond Future | | | 9.41068 | | 107.64328 | | 9.27584 | 108.10678 | | 4.79 | 0.00 | 0.00 | 0 | 12,945.0 |
| R186 | On 03/11/2022 | Bond Future | 8.23 | Call | 103.21000 | | 0.10321 | | 153.30000 | 0.15330 | 103.210 | 4.75 | 0.08 | 0.00 | 0 | 4,310.0 |
| R186 | On 03/11/2022 | Bond Future | 8.91 | Put | 2,212.23000 | | 2.21223 | | 1,903.46000 | 1.90346 | 2,212.230 | 4.70 | 0.72 | 0.00 | 0 | 4,310.0 |
| R186 | On 02/02/2023 | Bond Future | | | 9.60770 | | 104.18790 | | 9.46171 | 104.66030 | | 4.91 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 04/05/2023 | Bond Future | | | 9.79338 | | 106.09693 | | 9.63473 | 106.57870 | | 4.78 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 03/08/2023 | Bond Future | | | 12.83048 | | 95.12899 | | 12.66018 | 95.56686 | | 4.82 | 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 04/08/2022 | Bond Future | | | 329.91440 | | 329.91440 | | 328.50925 | 328.50925 | | | 0.00 | 0.00 | 0 | 809.0 |
| R197 | On 03/11/2022 | Bond Future | | | 334.94471 | | 334.94471 | | 333.52216 | 333.52216 | | | 0.00 | 0.00 | 0 | 6.0 |
| R197 | On 02/02/2023 | Bond Future | | | 332.00017 | | 332.00017 | | 330.56308 | 330.56308 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 04/05/2023 | Bond Future | | | 338.15022 | | 338.15022 | | 336.68870 | 336.68870 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 03/08/2023 | Bond Future | | | 337.73401 | | 337.73401 | | 336.80774 | 336.80774 | | | 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 04/08/2022 | Bond Future | | | 243.20650 | | 243.20650 | | 241.27574 | 241.27574 | | | 0.00 | 0.00 | 0 | 6,833.0 |
| R202 | On 03/11/2022 | Bond Future | | | 246.91476 | | 246.91476 | | 244.95761 | 244.95761 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 02/02/2023 | Bond Future | | | 246.54620 | | 246.54620 | | 244.56088 | 244.56088 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 04/05/2023 | Bond Future | | | 251.11138 | | 251.11138 | | 249.09117 | 249.09117 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 03/08/2023 | Bond Future | | | 232.87426 | | 232.87426 | | 230.92962 | 230.92962 | | | 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 04/08/2022 | Bond Future | | | 6.78674 | | 103.94419 | | 6.74675 | 103.96584 | | 0.66 | 0.00 | 8,315,535.20 | 80 | 28,530.0 |
| R2023 | On 03/11/2022 | Bond Future | | | 7.34629 | | 101.58507 | | 7.26999 | 101.60833 | | 0.41 | 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 04/08/2022 | Bond Future | | | 10.79254 | | 86.13339 | | 10.67854 | 86.65684 | | 8.07 | 0.00 | 0.00 | 0 | 91,419.0 |

| 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 04/08/2022 | Bond Future | 8.30 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 6.77 | 0.00 | 0.00 | 0 | 800.0 |
| R2030 | On 04/08/2022 | Bond Future | 9.05 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 5.89 | 0.00 | 0.00 | 0 | 800.0 |
| R2030 | On 04/08/2022 | Bond Future | 10.95 | Put | 456.85000 | 0.45685 | | 337.20000 | 0.33720 | 456.850 | 8.69 | 0.35 | 0.00 | 0.00 | 0 | 800.0 |
| R2030 | On 03/11/2022 | Bond Future | | | 11.00569 | 87.42647 | | 10.88585 | 87.95887 | | 8.01 | 0.00 | 0.00 | 0.00 | 0 | 19,520.0 |
| R2030 | On 03/11/2022 | Bond Future | 9.70 | Call | 95.58000 | 0.09558 | | 140.04000 | 0.14004 | 95.580 | 7.57 | 0.06 | 0.00 | 0.00 | 0 | 500.0 |
| R2030 | On 03/11/2022 | Bond Future | 10.20 | Call | 345.72000 | 0.34572 | | 463.18000 | 0.46318 | 345.720 | 7.64 | 0.17 | 0.00 | 0.00 | 0 | 500.0 |
| R2030 | On 03/11/2022 | Bond Future | 11.57 | Put | 756.47000 | 0.75647 | | 637.98000 | 0.63798 | 756.470 | 8.86 | 0.28 | 0.00 | 0.00 | 0 | 500.0 |
| R2030 | On 02/02/2023 | Bond Future | | | 11.20369 | 84.91564 | | 11.07745 | 85.45803 | | 8.28 | 0.00 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 02/02/2023 | Bond Future | 8.81 | Call | 49.54000 | 0.04954 | | 67.91000 | 0.06791 | 49.540 | 8.23 | 0.03 | 0.00 | 0.00 | 0 | 102.0 |
| R2030 | On 02/02/2023 | Bond Future | 9.08 | Call | 86.16000 | 0.08616 | | 115.40000 | 0.11540 | 86.160 | 8.19 | 0.04 | 0.00 | 0.00 | 0 | 400.0 |
| R2030 | On 02/02/2023 | Bond Future | 9.66 | Put | 7,175.80000 | 7.17580 | | 6,699.54000 | 6.69954 | 7,175.800 | 7.93 | 0.90 | 0.00 | 0.00 | 0 | 102.0 |
| R2030 | On 02/02/2023 | Bond Future | 9.83 | Call | 300.83000 | 0.30083 | | 382.90000 | 0.38290 | 300.830 | 7.86 | 0.12 | 0.00 | 0.00 | 0 | 400.0 |
| R2030 | On 02/02/2023 | Bond Future | 9.94 | Put | 5,990.03000 | 5.99003 | | 5,541.45000 | 5.54145 | 5,990.030 | 7.81 | 0.86 | 0.00 | 0.00 | 0 | 102.0 |
| R2030 | On 02/02/2023 | Bond Future | 11.16 | Put | 2,241.57000 | 2.24157 | | 1,996.16000 | 1.99616 | 2,241.570 | 8.43 | 0.50 | 0.00 | 0.00 | 0 | 400.0 |
| R2030 | On 04/05/2023 | Bond Future | | | 11.39623 | 86.47283 | | 11.26324 | 87.02573 | | 8.14 | 0.00 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 04/05/2023 | Bond Future | 9.03 | Call | 142.18000 | 0.14218 | | 180.12000 | 0.18012 | 142.180 | 7.86 | 0.06 | 0.00 | 0.00 | 0 | 400.0 |
| R2030 | On 04/05/2023 | Bond Future | 9.58 | Call | 316.72000 | 0.31672 | | 389.59000 | 0.38959 | 316.720 | 7.78 | 0.11 | 0.00 | 0.00 | 0 | 150.0 |
| R2030 | On 04/05/2023 | Bond Future | 9.67 | Call | 356.52000 | 0.35652 | | 436.63000 | 0.43663 | 356.520 | 7.76 | 0.12 | 0.00 | 0.00 | 0 | 500.0 |
| R2030 | On 04/05/2023 | Bond Future | 9.78 | Call | 410.63000 | 0.41063 | | 500.27000 | 0.50027 | 410.630 | 7.73 | 0.14 | 0.00 | 0.00 | 0 | 400.0 |
| R2030 | On 04/05/2023 | Bond Future | 10.00 | Call | 539.85000 | 0.53985 | | 650.86000 | 0.65086 | 539.850 | 7.67 | 0.17 | 0.00 | 0.00 | 0 | 1,080.0 |
| R2030 | On 04/05/2023 | Bond Future | 10.42 | Call | 905.68000 | 0.90568 | | 1,067.91000 | 1.06791 | 905.680 | 7.68 | 0.26 | 0.00 | 0.00 | 0 | 500.0 |
| R2030 | On 04/05/2023 | Bond Future | 11.34 | Put | 2,677.88000 | 2.67788 | | 2,423.99000 | 2.42399 | 2,677.880 | 8.22 | 0.50 | 0.00 | 0.00 | 0 | 150.0 |
| R2030 | On 04/05/2023 | Bond Future | 11.62 | Put | 2,183.94000 | 2.18394 | | 1,968.54000 | 1.96854 | 2,183.940 | 8.46 | 0.43 | 0.00 | 0.00 | 0 | 400.0 |
| R2030 | On 04/05/2023 | Bond Future | 12.04 | Put | 1,603.86000 | 1.60386 | | 1,438.49000 | 1.43849 | 1,603.860 | 8.85 | 0.34 | 0.00 | 0.00 | 0 | 1,080.0 |
| R2030 | On 04/05/2023 | Bond Future | 12.50 | Put | 1,140.51000 | 1.14051 | | 1,018.82000 | 1.01882 | 1,140.510 | 9.29 | 0.25 | 0.00 | 0.00 | 0 | 500.0 |
| R2030 | On 03/08/2023 | Bond Future | | | 13.25669 | 77.77963 | | 13.11693 | 78.28761 | | 8.13 | 0.00 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 03/08/2023 | Bond Future | 10.40 | Call | 109.13000 | 0.10913 | | 136.67000 | 0.13667 | 109.130 | 7.57 | 0.05 | 0.00 | 0.00 | 0 | 1,012.0 |
| R2030 | On 03/08/2023 | Bond Future | 12.59 | Put | 4,342.74000 | 4.34274 | | 4,049.40000 | 4.04940 | 4,342.740 | 9.08 | 0.61 | 0.00 | 0.00 | 0 | 1,012.0 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 04/08/2022 | Bond Future | | | 11.24753 | 85.58346 | | 11.12839 | 86.19399 | | 9.34 | 0.00 | 0.00 | 0.00 | 0 | 97,972.0 |
| R2032 | On 04/08/2022 | Bond Future | 8.97 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 8.17 | 0.00 | 0.00 | 0.00 | 0 | 800.0 |
| R2032 | On 04/08/2022 | Bond Future | 9.72 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 7.30 | 0.00 | 0.00 | 0.00 | 0 | 800.0 |
| R2032 | On 04/08/2022 | Bond Future | 9.80 | Call | 0.00000 | 0.00000 | | 0.01000 | 0.00001 | 0.000 | 7.20 | 0.00 | 0.00 | 0.00 | 0 | 900.0 |
| R2032 | On 04/08/2022 | Bond Future | 10.50 | Call | 10.76000 | 0.01076 | | 36.22000 | 0.03622 | 10.760 | 8.20 | 0.02 | 0.00 | 0.00 | 0 | 900.0 |
| R2032 | On 04/08/2022 | Bond Future | 10.70 | Put | 2,916.00000 | 2.91600 | | 2,389.42000 | 2.38942 | 2,916.000 | 8.66 | 0.93 | 0.00 | 0.00 | 0 | 7,500.0 |
| R2032 | On 04/08/2022 | Bond Future | 11.00 | Put | 1,613.70000 | 1.61370 | | 1,249.02000 | 1.24902 | 1,613.700 | 9.34 | 0.73 | 0.00 | 0.00 | 0 | 7,500.0 |
| R2032 | On 04/08/2022 | Bond Future | 11.60 | Put | 290.82000 | 0.29082 | | 214.27000 | 0.21427 | 290.820 | 10.58 | 0.22 | 0.00 | 0.00 | 0 | 800.0 |
| R2032 | On 03/11/2022 | Bond Future | | | 11.45438 | 82.71626 | | 11.32971 | 83.33699 | | 9.67 | 0.00 | 0.00 | 0.00 | 0 | 76,057.0 |
| R2032 | On 03/11/2022 | Bond Future | 9.31 | Call | 5.41000 | 0.00541 | | 9.78000 | 0.00978 | 5.410 | 8.82 | 0.00 | 0.00 | 0.00 | 0 | 180.0 |
| R2032 | On 03/11/2022 | Bond Future | 9.36 | Call | 6.55000 | 0.00655 | | 11.72000 | 0.01172 | 6.550 | 8.81 | 0.01 | 0.00 | 0.00 | 0 | 454.0 |
| R2032 | On 03/11/2022 | Bond Future | 9.46 | Call | 9.55000 | 0.00955 | | 16.70000 | 0.01670 | 9.550 | 8.80 | 0.01 | 0.00 | 0.00 | 0 | 500.0 |
| R2032 | On 03/11/2022 | Bond Future | 9.92 | Call | 46.21000 | 0.04621 | | 73.18000 | 0.07318 | 46.210 | 8.73 | 0.03 | 0.00 | 0.00 | 0 | 750.0 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2032 | On 03/11/2022 | Bond Future | 10.11 | Put | 7,120.41000 | 7.12041 | 6,542.84000 | 6.54284 | 7,120.410 | 8.70 | 0.95 | 0.00 | 0 | 454.0 | | |
| R2032 | On 03/11/2022 | Bond Future | 10.16 | Put | 6,857.39000 | 6.85739 | 6,285.13000 | 6.28513 | 6,857.390 | 8.69 | 0.94 | 0.00 | 0 | 180.0 | | |
| R2032 | On 03/11/2022 | Bond Future | 10.21 | Call | 109.72000 | 0.10972 | 164.01000 | 0.16401 | 109.720 | 8.69 | 0.06 | 0.00 | 0 | 500.0 | | |
| R2032 | On 03/11/2022 | Bond Future | 10.49 | Put | 5,221.79000 | 5.22179 | 4,702.47000 | 4.70247 | 5,221.790 | 8.87 | 0.87 | 0.00 | 0 | 454.0 | | |
| R2032 | On 03/11/2022 | Bond Future | 10.56 | Put | 4,900.22000 | 4.90022 | 4,395.69000 | 4.39569 | 4,900.220 | 8.93 | 0.85 | 0.00 | 0 | 180.0 | | |
| R2032 | On 03/11/2022 | Bond Future | 10.67 | Call | 402.77000 | 0.40277 | 544.28000 | 0.54428 | 402.770 | 9.02 | 0.18 | 0.00 | 0 | 750.0 | | |
| R2032 | On 03/11/2022 | Bond Future | 11.55 | Put | 1,632.88000 | 1.63288 | 1,394.18000 | 1.39418 | 1,632.880 | 10.07 | 0.45 | 0.00 | 0 | 500.0 | | |
| R2032 | On 03/11/2022 | Bond Future | 12.30 | Put | 598.86000 | 0.59886 | 501.01000 | 0.50101 | 598.860 | 11.11 | 0.20 | 0.00 | 0 | 750.0 | | |
| R2032 | On 02/02/2023 | Bond Future | | | 11.64376 | 84.13230 | | 11.51327 | 84.76448 | 9.73 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2032 | On 02/02/2023 | Bond Future | 9.31 | Call | 49.70000 | 0.04970 | 69.71000 | 0.06971 | 49.700 | 9.05 | 0.02 | 0.00 | 0 | 454.0 | | |
| R2032 | On 02/02/2023 | Bond Future | 9.47 | Call | 71.82000 | 0.07182 | 99.05000 | 0.09905 | 71.820 | 9.05 | 0.03 | 0.00 | 0 | 500.0 | | |
| R2032 | On 02/02/2023 | Bond Future | 9.92 | Call | 179.60000 | 0.17960 | 237.51000 | 0.23751 | 179.600 | 9.00 | 0.07 | 0.00 | 0 | 750.0 | | |
| R2032 | On 02/02/2023 | Bond Future | 10.16 | Put | 7,870.03000 | 7.87003 | 7,320.17000 | 7.32017 | 7,870.030 | 8.96 | 0.89 | 0.00 | 0 | 454.0 | | |
| R2032 | On 02/02/2023 | Bond Future | 10.22 | Call | 310.27000 | 0.31027 | 399.67000 | 0.39967 | 310.270 | 8.96 | 0.12 | 0.00 | 0 | 500.0 | | |
| R2032 | On 02/02/2023 | Bond Future | 10.50 | Put | 6,265.71000 | 6.26571 | 5,761.40000 | 5.76140 | 6,265.710 | 8.92 | 0.83 | 0.00 | 0 | 454.0 | | |
| R2032 | On 02/02/2023 | Bond Future | 10.67 | Call | 667.42000 | 0.66742 | 825.46000 | 0.82546 | 667.420 | 9.03 | 0.21 | 0.00 | 0 | 750.0 | | |
| R2032 | On 02/02/2023 | Bond Future | 11.84 | Put | 2,093.97000 | 2.09397 | 1,854.48000 | 1.85448 | 2,093.970 | 10.12 | 0.43 | 0.00 | 0 | 500.0 | | |
| R2032 | On 02/02/2023 | Bond Future | 12.75 | Put | 909.64000 | 0.90964 | 795.27000 | 0.79527 | 909.640 | 11.21 | 0.22 | 0.00 | 0 | 750.0 | | |
| R2032 | On 04/05/2023 | Bond Future | | | 11.82366 | 81.51590 | | 11.68707 | 82.16019 | 10.08 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2032 | On 03/08/2023 | Bond Future | | | 13.40052 | 76.99193 | | 13.25656 | 77.58735 | 9.65 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2035 | On 04/08/2022 | Bond Future | | | 11.50801 | 86.65243 | | 11.42931 | 87.10475 | 10.43 | 0.00 | 0.00 | 0 | 129,029.0 | | |
| R2035 | On 04/08/2022 | Bond Future | 9.53 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 9.40 | 0.00 | 0.00 | 0 | 400.0 | | |
| R2035 | On 04/08/2022 | Bond Future | 9.84 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 9.32 | 0.00 | 0.00 | 0 | 100.0 | | |
| R2035 | On 04/08/2022 | Bond Future | 10.53 | Call | 1.65000 | 0.00165 | 5.67000 | 0.00567 | 1.650 | 9.17 | 0.00 | 0.00 | 0 | 400.0 | | |
| R2035 | On 04/08/2022 | Bond Future | 10.64 | Put | 5,196.64000 | 5.19664 | 4,754.01000 | 4.75401 | 5,196.640 | 9.29 | 0.99 | 0.00 | 0 | 100.0 | | |
| R2035 | On 04/08/2022 | Bond Future | 11.13 | Put | 2,393.28000 | 2.39328 | 2,067.50000 | 2.06750 | 2,393.280 | 9.88 | 0.84 | 0.00 | 0 | 100.0 | | |
| R2035 | On 04/08/2022 | Bond Future | 12.18 | Put | 76.08000 | 0.07608 | 67.14000 | 0.06714 | 76.080 | 11.53 | 0.07 | 0.00 | 0 | 400.0 | | |
| R2035 | On 03/11/2022 | Bond Future | | | 11.70141 | 83.46505 | | 11.61924 | 83.92527 | 10.89 | 0.00 | 0.00 | 0 | 3,778.0 | | |
| R2035 | On 03/11/2022 | Bond Future | 9.82 | Call | 13.41000 | 0.01341 | 20.04000 | 0.02004 | 13.410 | 9.64 | 0.01 | 0.00 | 0 | 582.0 | | |
| R2035 | On 03/11/2022 | Bond Future | 10.30 | Call | 73.66000 | 0.07366 | 100.97000 | 0.10097 | 73.660 | 9.65 | 0.04 | 0.00 | 0 | 1,000.0 | | |
| R2035 | On 03/11/2022 | Bond Future | 10.57 | Put | 6,847.13000 | 6.84713 | 6,439.67000 | 6.43967 | 6,847.130 | 9.73 | 0.92 | 0.00 | 0 | 582.0 | | |
| R2035 | On 03/11/2022 | Bond Future | 10.99 | Put | 4,654.78000 | 4.65478 | 4,316.00000 | 4.31600 | 4,654.780 | 10.17 | 0.79 | 0.00 | 0 | 582.0 | | |
| R2035 | On 03/11/2022 | Bond Future | 11.05 | Call | 627.57000 | 0.62757 | 761.10000 | 0.76110 | 627.570 | 10.25 | 0.23 | 0.00 | 0 | 1,000.0 | | |
| R2035 | On 03/11/2022 | Bond Future | 12.68 | Put | 576.94000 | 0.57694 | 519.86000 | 0.51986 | 576.940 | 12.72 | 0.17 | 0.00 | 0 | 1,000.0 | | |
| R2035 | On 02/02/2023 | Bond Future | | | 11.88227 | 84.89290 | | 11.79644 | 85.36179 | 11.00 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2035 | On 02/02/2023 | Bond Future | 9.81 | Call | 90.01000 | 0.09001 | 112.82000 | 0.11282 | 90.010 | 9.98 | 0.04 | 0.00 | 0 | 582.0 | | |
| R2035 | On 02/02/2023 | Bond Future | 9.89 | Call | 107.80000 | 0.10780 | 134.27000 | 0.13427 | 107.800 | 9.98 | 0.04 | 0.00 | 0 | 400.0 | | |
| R2035 | On 02/02/2023 | Bond Future | 10.30 | Call | 253.27000 | 0.25327 | 305.98000 | 0.30598 | 253.270 | 9.99 | 0.09 | 0.00 | 0 | 1,000.0 | | |
| R2035 | On 02/02/2023 | Bond Future | 10.64 | Call | 471.27000 | 0.47127 | 556.40000 | 0.55640 | 471.270 | 9.99 | 0.15 | 0.00 | 0 | 400.0 | | |
| R2035 | On 02/02/2023 | Bond Future | 10.66 | Put | 7,547.10000 | 7.54710 | 7,165.56000 | 7.16556 | 7,547.100 | 9.99 | 0.85 | 0.00 | 0 | 582.0 | | |
| R2035 | On 02/02/2023 | Bond Future | 11.05 | Call | 955.59000 | 0.95559 | 1,095.88000 | 1.09588 | 955.590 | 10.25 | 0.25 | 0.00 | 0 | 1,000.0 | | |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2035 | On 02/02/2023 | Bond Future | 11.06 | Put | 5,627.21000 | | 5.62721 | 5,300.13000 | 5.30013 | 5,627.210 | | 10.26 | 0.74 | 0.00 | 0 | 582.0 |
| R2035 | On 02/02/2023 | Bond Future | 11.98 | Put | 2,609.17000 | | 2.60917 | 2,423.04000 | 2.42304 | 2,609.170 | | 11.30 | 0.45 | 0.00 | 0 | 400.0 |
| R2035 | On 02/02/2023 | Bond Future | 13.22 | Put | 853.13000 | | 0.85313 | 786.65000 | 0.78665 | 853.130 | | 12.96 | 0.18 | 0.00 | 0 | 1,000.0 |
| R2035 | On 04/05/2023 | Bond Future | | | 12.04538 | | 81.95011 | 11.95589 | 82.42814 | | | 11.55 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 04/05/2023 | Bond Future | 9.85 | Call | 239.48000 | | 0.23948 | 281.23000 | 0.28123 | 239.480 | | 10.74 | 0.07 | 0.00 | 0 | 400.0 |
| R2035 | On 04/05/2023 | Bond Future | 10.42 | Call | 554.45000 | | 0.55445 | 635.57000 | 0.63557 | 554.450 | | 10.72 | 0.14 | 0.00 | 0 | 500.0 |
| R2035 | On 04/05/2023 | Bond Future | 10.60 | Call | 703.15000 | | 0.70315 | 800.37000 | 0.80037 | 703.150 | | 10.72 | 0.17 | 0.00 | 0 | 400.0 |
| R2035 | On 04/05/2023 | Bond Future | 11.17 | Call | 1,409.90000 | | 1.40990 | 1,569.91000 | 1.56991 | 1,409.900 | | 10.82 | 0.29 | 0.00 | 0 | 500.0 |
| R2035 | On 04/05/2023 | Bond Future | 12.46 | Put | 2,538.17000 | | 2.53817 | 2,377.31000 | 2.37731 | 2,538.170 | | 12.08 | 0.38 | 0.00 | 0 | 400.0 |
| R2035 | On 04/05/2023 | Bond Future | 13.18 | Put | 1,508.19000 | | 1.50819 | 1,407.81000 | 1.40781 | 1,508.190 | | 12.96 | 0.25 | 0.00 | 0 | 500.0 |
| R2035 | On 03/08/2023 | Bond Future | | | 13.44386 | | 77.43166 | 13.34991 | 77.86934 | | | 11.07 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 04/08/2022 | Bond Future | | | 11.67653 | | 78.28473 | 11.58774 | 78.79762 | | | 11.72 | 0.00 | 0.00 | 0 | 140,356.0 |
| R2037 | On 04/08/2022 | Bond Future | 10.10 | Call | 0.00000 | | 0.00000 | 0.02000 | 0.00002 | 0.000 | | 10.38 | 0.00 | 0.00 | 0 | 50.0 |
| R2037 | On 04/08/2022 | Bond Future | 10.90 | Put | 4,675.65000 | | 4.67565 | 4,186.15000 | 4.18615 | 4,675.650 | | 10.76 | 0.98 | 0.00 | 0 | 50.0 |
| R2037 | On 04/08/2022 | Bond Future | 11.21 | Call | 128.12000 | | 0.12812 | 236.53000 | 0.23653 | 128.120 | | 11.22 | 0.12 | 0.00 | 0 | 1,050.0 |
| R2037 | On 04/08/2022 | Bond Future | 11.42 | Put | 1,867.92000 | | 1.86792 | 1,563.68000 | 1.56368 | 1,867.920 | | 11.58 | 0.73 | 0.00 | 0 | 50.0 |
| R2037 | On 04/08/2022 | Bond Future | 11.95 | Put | 405.81000 | | 0.40581 | 331.61000 | 0.33161 | 405.810 | | 12.54 | 0.26 | 0.00 | 0 | 1,050.0 |
| R2037 | On 03/11/2022 | Bond Future | | | 11.85785 | | 79.46016 | 11.76538 | 79.98175 | | | 11.62 | 0.00 | 0.00 | 0 | 2,000.0 |
| R2037 | On 02/02/2023 | Bond Future | | | 12.02711 | | 76.56299 | 11.93073 | 77.09429 | | | 12.41 | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 04/05/2023 | Bond Future | | | 12.18895 | | 77.96796 | 12.08860 | 78.50951 | | | 12.38 | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 03/08/2023 | Bond Future | | | 13.51016 | | 69.46167 | 13.40378 | 69.96027 | | | 12.55 | 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 04/08/2022 | Bond Future | | | 11.78996 | | 79.77156 | 11.68085 | 80.44467 | | | 12.37 | 0.00 | 88,546,431.60 | 1,110 | 127,654.0 |
| R2040 | On 04/08/2022 | Bond Future | 9.70 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 11.15 | 0.00 | 0.00 | 0 | 460.0 |
| R2040 | On 04/08/2022 | Bond Future | 10.70 | Call | 0.65000 | | 0.00065 | 3.33000 | 0.00333 | 0.650 | | 10.85 | 0.00 | 0.00 | 0 | 460.0 |
| R2040 | On 04/08/2022 | Bond Future | 12.24 | Put | 221.88000 | | 0.22188 | 167.49000 | 0.16749 | 221.880 | | 13.31 | 0.15 | 0.00 | 0 | 460.0 |
| R2040 | On 03/11/2022 | Bond Future | | | 11.96668 | | 80.96933 | 11.85311 | 81.65352 | | | 12.27 | 0.00 | 0.00 | 0 | 4,465.0 |
| R2040 | On 03/11/2022 | Bond Future | 10.70 | Call | 126.56000 | | 0.12656 | 183.85000 | 0.18385 | 126.560 | | 10.88 | 0.06 | 0.00 | 0 | 1,100.0 |
| R2040 | On 03/11/2022 | Bond Future | 10.80 | Call | 173.13000 | | 0.17313 | 246.11000 | 0.24611 | 173.130 | | 10.94 | 0.08 | 0.00 | 0 | 1,500.0 |
| R2040 | On 03/11/2022 | Bond Future | 11.20 | Call | 535.48000 | | 0.53548 | 700.69000 | 0.70069 | 535.480 | | 11.41 | 0.19 | 0.00 | 0 | 1,100.0 |
| R2040 | On 03/11/2022 | Bond Future | 11.50 | Call | 1,043.41000 | | 1.04341 | 1,298.63000 | 1.29863 | 1,043.410 | | 11.85 | 0.31 | 0.00 | 0 | 1,500.0 |
| R2040 | On 03/11/2022 | Bond Future | 12.52 | Put | 1,148.89000 | | 1.14889 | 991.70000 | 0.99170 | 1,148.890 | | 13.63 | 0.29 | 0.00 | 0 | 1,100.0 |
| R2040 | On 02/02/2023 | Bond Future | | | 12.13186 | | 77.84766 | 12.01354 | 78.54440 | | | 13.13 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 02/02/2023 | Bond Future | 10.21 | Call | 143.57000 | | 0.14357 | 189.10000 | 0.18910 | 143.570 | | 11.92 | 0.05 | 0.00 | 0 | 400.0 |
| R2040 | On 02/02/2023 | Bond Future | 10.96 | Call | 598.63000 | | 0.59863 | 738.55000 | 0.73855 | 598.630 | | 11.93 | 0.17 | 0.00 | 0 | 400.0 |
| R2040 | On 02/02/2023 | Bond Future | 12.27 | Put | 2,760.15000 | | 2.76015 | 2,488.47000 | 2.48847 | 2,760.150 | | 13.55 | 0.44 | 0.00 | 0 | 400.0 |
| R2040 | On 04/05/2023 | Bond Future | | | 12.28944 | | 79.27644 | 12.16631 | 79.98652 | | | 13.10 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 04/05/2023 | Bond Future | 10.17 | Call | 302.05000 | | 0.30205 | 370.58000 | 0.37058 | 302.050 | | 12.19 | 0.08 | 0.00 | 0 | 400.0 |
| R2040 | On 04/05/2023 | Bond Future | 10.73 | Call | 679.30000 | | 0.67930 | 809.12000 | 0.80912 | 679.300 | | 12.17 | 0.16 | 0.00 | 0 | 500.0 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2040 | On 04/05/2023 | Bond Future | 10.92 | Call | 867.73000 | | 0.86773 | 1,024.00000 | 1.02400 | 867.730 | | 12.16 | 0.19 | 0.00 | 0 | 400.0 |
| R2040 | On 04/05/2023 | Bond Future | 11.48 | Call | 1,696.67000 | | 1.69667 | 1,947.53000 | 1.94753 | 1,696.670 | | 12.32 | 0.32 | 0.00 | 0 | 500.0 |
| R2040 | On 04/05/2023 | Bond Future | 12.78 | Put | 2,654.65000 | | 2.65465 | 2,422.93000 | 2.42293 | 2,654.650 | | 13.80 | 0.37 | 0.00 | 0 | 400.0 |
| R2040 | On 04/05/2023 | Bond Future | 13.45 | Put | 1,665.95000 | | 1.66595 | 1,513.38000 | 1.51338 | 1,665.950 | | 14.74 | 0.25 | 0.00 | 0 | 500.0 |
| R2040 | On 03/08/2023 | Bond Future | | | 13.55795 | | 70.44195 | 13.42551 | 71.09984 | | | 13.32 | 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 04/08/2022 | Bond Future | | | 11.76160 | | 76.82664 | 11.68275 | 77.32042 | | | 13.03 | 0.00 | 0.00 | 0 | 91,480.0 |
| R2044 | On 03/11/2022 | Bond Future | | | 11.92805 | | 77.98021 | 11.84596 | 78.48237 | | | 12.93 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 03/11/2022 | Bond Future | 10.60 | Call | 103.30000 | | 0.10330 | 139.44000 | 0.13944 | 103.300 | | 11.46 | 0.05 | 0.00 | 0 | 1,600.0 |
| R2044 | On 03/11/2022 | Bond Future | 11.30 | Call | 740.88000 | | 0.74088 | 893.73000 | 0.89373 | 740.880 | | 12.17 | 0.24 | 0.00 | 0 | 1,600.0 |
| R2044 | On 02/02/2023 | Bond Future | | | 12.08314 | | 74.93264 | 11.99763 | 75.44417 | | | 13.86 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 04/05/2023 | Bond Future | | | 12.23056 | | 76.30797 | 12.14160 | 76.82944 | | | 13.83 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 03/08/2023 | Bond Future | | | 13.43220 | | 67.75911 | 13.33642 | 68.23887 | | | 14.07 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 04/08/2022 | Bond Future | | | 11.71413 | | 79.93839 | 11.64017 | 80.41160 | | | 12.74 | 0.00 | 0.00 | 0 | 213,341.0 |
| R2048 | On 04/08/2022 | Bond Future | 10.20 | Call | 0.00000 | | 0.00000 | 0.02000 | 0.00002 | 0.000 | | 11.26 | 0.00 | 0.00 | 0 | 1,700.0 |
| R2048 | On 04/08/2022 | Bond Future | 10.30 | Call | 0.01000 | | 0.00001 | 0.07000 | 0.00007 | 0.010 | | 11.22 | 0.00 | 0.00 | 0 | 1,200.0 |
| R2048 | On 04/08/2022 | Bond Future | 10.90 | Call | 11.36000 | | 0.01136 | 28.41000 | 0.02841 | 11.360 | | 11.70 | 0.01 | 0.00 | 0 | 1,700.0 |
| R2048 | On 04/08/2022 | Bond Future | 11.00 | Call | 26.15000 | | 0.02615 | 57.84000 | 0.05784 | 26.150 | | 11.83 | 0.03 | 0.00 | 0 | 1,200.0 |
| R2048 | On 04/08/2022 | Bond Future | 11.00 | Put | 4,822.10000 | | 4.82210 | 4,380.58000 | 4.38058 | 4,822.100 | | 11.83 | 0.97 | 0.00 | 0 | 50.0 |
| R2048 | On 03/11/2022 | Bond Future | | | 11.87961 | | 76.71352 | 11.80252 | 77.19478 | | | 13.36 | 0.00 | 457,135,865.68 | 5,959 | 5,959.0 |
| R2048 | On 02/02/2023 | Bond Future | | | 12.03377 | | 78.02598 | 11.95341 | 78.51624 | | | 13.53 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 04/05/2023 | Bond Future | | | 12.17169 | | 75.02106 | 12.08812 | 75.52082 | | | 14.30 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 03/08/2023 | Bond Future | | | 13.33558 | | 70.86944 | 13.24512 | 71.32884 | | | 13.74 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 04/08/2022 | Bond Future | | | 11.52143 | | 66.41170 | 11.44259 | 66.80513 | | | 11.80 | 0.00 | 0.00 | 0 | 23,295.0 |
| R209 | On 03/11/2022 | Bond Future | | | 11.69368 | | 64.26321 | 11.61171 | 64.66336 | | | 12.29 | 0.00 | 0.00 | 0 | 4,520.0 |
| R209 | On 03/11/2022 | Bond Future | 9.25 | Call | 0.95000 | | 0.00095 | 1.60000 | 0.00160 | 0.950 | | 10.86 | 0.00 | 0.00 | 0 | 6,000.0 |
| R209 | On 03/11/2022 | Bond Future | 10.00 | Call | 23.19000 | | 0.02319 | 33.52000 | 0.03352 | 23.190 | | 10.88 | 0.02 | 0.00 | 0 | 3,500.0 |
| R209 | On 03/11/2022 | Bond Future | 10.00 | Put | 9,066.73000 | | 9.06673 | 8,676.91000 | 8.67691 | 9,066.730 | | 10.88 | 0.98 | 0.00 | 0 | 6,000.0 |
| R209 | On 03/11/2022 | Bond Future | 11.00 | Put | 3,993.14000 | | 3.99314 | 3,701.65000 | 3.70165 | 3,993.140 | | 11.49 | 0.79 | 0.00 | 0 | 7,000.0 |
| R209 | On 03/11/2022 | Bond Future | 12.00 | Put | 1,230.00000 | | 1.23000 | 1,113.28000 | 1.11328 | 1,230.000 | | 13.16 | 0.36 | 0.00 | 0 | 3,500.0 |
| R209 | On 02/02/2023 | Bond Future | | | 11.85021 | | 65.36332 | 11.76502 | 65.77097 | | | 12.45 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 04/05/2023 | Bond Future | | | 11.99730 | | 63.41093 | 11.90882 | 63.82641 | | | 13.04 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 03/08/2023 | Bond Future | | | 13.22649 | | 59.89673 | 13.13388 | 60.27874 | | | 12.54 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 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 |
|--------------------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|--------------------|
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 04/08/2022 | Bond Future | | | 222.43749 | 222.43749 | | 220.55960 | 220.55960 | | | 0.00 | 0.00 | 0 | 1,068.0 |
| R210 | On 03/11/2022 | Bond Future | | | 222.85520 | 222.85520 | | 220.95219 | 220.95219 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 02/02/2023 | Bond Future | | | 226.71769 | 226.71769 | | 224.78380 | 224.78380 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 04/05/2023 | Bond Future | | | 227.84928 | 227.84928 | | 225.88626 | 225.88626 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 03/08/2023 | Bond Future | | | 215.53776 | 215.53776 | | 213.64047 | 213.64047 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 04/08/2022 | Bond Future | | | 11.09786 | 80.81913 | | 10.97870 | 81.37180 | | 8.89 | 0.00 | 8,890,104.30 | 110 | 31,315.0 |
| R213 | On 03/11/2022 | Bond Future | | | 11.30705 | 78.49230 | | 11.18228 | 79.05427 | | 9.17 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/11/2022 | Bond Future | 9.13 | Call | 7.17000 | 0.00717 | | 12.44000 | 0.01244 | 7.170 | 8.86 | 0.01 | 0.00 | 0 | 200.0 |
| R213 | On 03/11/2022 | Bond Future | 9.19 | Call | 8.94000 | 0.00894 | | 15.30000 | 0.01530 | 8.940 | 8.86 | 0.01 | 0.00 | 0 | 476.0 |
| R213 | On 03/11/2022 | Bond Future | 9.84 | Put | 7,015.50000 | 7.01550 | 6,486.63000 | 6.48663 | 7,015.500 | 8.61 | 0.96 | 0.00 | 0.00 | 0 | 476.0 |
| R213 | On 03/11/2022 | Bond Future | 9.98 | Put | 6,346.71000 | 6.34671 | 5,829.57000 | 5.82957 | 6,346.710 | 8.55 | 0.94 | 0.00 | 0.00 | 0 | 200.0 |
| R213 | On 03/11/2022 | Bond Future | 10.19 | Put | 5,378.32000 | 5.37832 | 4,884.70000 | 4.88470 | 5,378.320 | 8.46 | 0.91 | 0.00 | 0.00 | 0 | 476.0 |
| R213 | On 03/11/2022 | Bond Future | 10.37 | Put | 4,599.09000 | 4.59909 | 4,134.30000 | 4.13430 | 4,599.090 | 8.49 | 0.87 | 0.00 | 0.00 | 0 | 200.0 |
| R213 | On 02/02/2023 | Bond Future | | | 11.50272 | 79.83474 | | 11.37190 | 80.40709 | | 9.18 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 02/02/2023 | Bond Future | 9.16 | Call | 51.99000 | 0.05199 | | 72.07000 | 0.07207 | 51.990 | 8.82 | 0.03 | 0.00 | 0 | 476.0 |
| R213 | On 02/02/2023 | Bond Future | 10.01 | Put | 7,122.48000 | 7.12248 | 6,624.86000 | 6.62486 | 7,122.480 | 8.58 | 0.89 | 0.00 | 0.00 | 0 | 476.0 |
| R213 | On 02/02/2023 | Bond Future | 10.35 | Put | 5,687.89000 | 5.68789 | 5,231.40000 | 5.23140 | 5,687.890 | 8.56 | 0.83 | 0.00 | 0.00 | 0 | 476.0 |
| R213 | On 02/02/2023 | Bond Future | 10.43 | Call | 518.77000 | 0.51877 | | 646.82000 | 0.64682 | 518.770 | 8.60 | 0.19 | 0.00 | 0 | 912.0 |
| R213 | On 02/02/2023 | Bond Future | 12.20 | Put | 1,204.49000 | 1.20449 | 1,057.80000 | 1.05780 | 1,204.490 | 10.22 | 0.30 | 0.00 | 0.00 | 0 | 912.0 |
| R213 | On 04/05/2023 | Bond Future | | | 11.68050 | 77.74894 | | 11.54348 | 78.33230 | | 9.48 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/08/2023 | Bond Future | | | 13.31979 | 73.49663 | | 13.17602 | 74.03512 | | 9.05 | 0.00 | 0.00 | 0 | 0.0 |
| 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 04/08/2022 | Bond Future | | | 11.72389 | 63.69127 | | 11.65506 | 64.04404 | | 12.84 | 0.00 | 1,146,442.86 | 18 | 84,028.0 |
| R214 | On 03/11/2022 | Bond Future | | | 11.88889 | 61.36024 | | 11.81732 | 61.71912 | | 13.44 | 0.00 | 0.00 | 0 | 80.0 |
| R214 | On 02/02/2023 | Bond Future | | | 12.04234 | 62.40995 | | 11.96793 | 62.77553 | | 13.63 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 04/05/2023 | Bond Future | | | 12.17978 | 60.25897 | | 12.10257 | 60.63166 | | 14.36 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 03/08/2023 | Bond Future | | | 13.32279 | 56.93710 | | 13.24098 | 57.27901 | | 13.82 | 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 : | | | | | | | | | | | | | 1,679,939,892.50 | 13,624 | 1 484 604.0 |

| 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 |
|------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
|------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|

Grand Total: 1,679,939,892.50 13,624 1 484 604.