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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2020

| 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 | | | | | | | | | | | | | | |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 90.77000 | | 90.77000 | | 90.67000 | 90.67000 | | | 0.00 | 0.00 | 0 | 51.0 |
| AL37 | On 06/08/2020 | Index Future | 738.03000 | | 738.03000 | | 739.34200 | 739.34200 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 05/11/2020 | Index Future | 745.73700 | | 745.73700 | | 747.06800 | 747.06800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 04/02/2021 | Index Future | 754.16600 | | 754.16600 | | 755.51500 | 755.51500 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 06/05/2021 | Index Future | 762.85500 | | 762.85500 | | 764.22100 | 764.22100 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 06/08/2020 | Index Future | 813.67900 | | 813.67900 | | 808.68600 | 808.68600 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/11/2020 | Index Future | 822.17700 | | 822.17700 | | 817.13700 | 817.13700 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/02/2021 | Index Future | 831.47000 | | 831.47000 | | 826.37700 | 826.37700 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 06/05/2021 | Index Future | 841.04900 | | 841.04900 | | 835.89900 | 835.89900 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 06/08/2020 | Index Future | 711.09500 | | 711.09500 | | 705.27600 | 705.27600 | | | 0.00 | 7,110,950.00 | 1 | 214.0 |
| ALBI | On 05/11/2020 | Index Future | 718.52200 | | 718.52200 | | 712.64500 | 712.64500 | | | 0.00 | 28,740,880.00 | 4 | 6.0 |
| ALBI | On 04/02/2021 | Index Future | 726.64300 | | 726.64300 | | 720.70400 | 720.70400 | | | 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 06/05/2021 | Index Future | 735.01500 | | 735.01500 | | 729.00800 | 729.00800 | | | 0.00 | 0.00 | 0 | 0.0 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 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 06/08/2020 | Bond Future | 11.67315 | | 75.38552 | | 11.86746 | 74.37365 | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 05/11/2020 | Bond Future | 11.92893 | | 72.39083 | | 12.13144 | 71.36895 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 04/02/2021 | Bond Future | 12.19274 | | 73.20987 | | 12.40415 | 72.17676 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 06/05/2021 | Bond Future | 12.46097 | | 70.27742 | | 12.68167 | 69.23255 | | | 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 06/08/2020 | Bond Future | 12.18686 | | 74.56987 | | 12.39126 | 73.40851 | | | 0.00 | 0.00 | 0 | 4,919.0 |
| ES42 | On 05/11/2020 | Bond Future | 12.43747 | | 71.08291 | | 12.65136 | 69.90994 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 04/02/2021 | Bond Future | 12.68831 | | 71.88797 | | 12.91210 | 70.70210 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 06/05/2021 | Bond Future | 12.95335 | | 68.45854 | | 13.18805 | 67.25914 | | | 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 06/08/2020 | GOVI | 702.40400 | | 702.40400 | | 696.85600 | 696.85600 | | | 0.00 | 14,048,080.00 | 2 | 1,024.0 |
| GOVI | On 05/11/2020 | GOVI | 709.73900 | | 709.73900 | | 704.13800 | 704.13800 | | | 0.00 | 0.00 | 0 | 1.0 |
| GOVI | On 04/02/2021 | GOVI | 717.76200 | | 717.76200 | | 712.10000 | 712.10000 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 06/05/2021 | GOVI | 726.03100 | | 726.03100 | | 720.30500 | 720.30500 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 06/08/2020 | Bond Future | 137.42372 | | 137.42372 | | 137.44753 | 137.44753 | | | 0.00 | 0.00 | 0 | 6,043.0 |
| I2025 | On 05/11/2020 | Bond Future | 138.87791 | | 138.87791 | | 138.90282 | 138.90282 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 04/02/2021 | Bond Future | 138.97587 | | 138.97587 | | 139.00165 | 139.00165 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 06/05/2021 | Bond Future | 140.61045 | | 140.61045 | | 140.63682 | 140.63682 | | | 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 06/08/2020 | Bond Future | 97.81636 | | 97.81636 | | 97.83179 | 97.83179 | | | 0.00 | 0.00 | 0 | 4,982.0 |
| I2029 | On 05/11/2020 | Bond Future | 97.72856 | | 97.72856 | | 97.74467 | 97.74467 | | | 0.00 | 0.00 | 0 | 1,206.0 |
| I2029 | On 04/02/2021 | Bond Future | 98.85728 | | 98.85728 | | 98.87404 | 98.87404 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 06/05/2021 | Bond Future | 98.88244 | | 98.88244 | | 98.89959 | 98.89959 | | | 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 |

| 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 06/08/2020 | Bond Future | 92.41948 | 92.41948 | | 92.43315 | 92.43315 | | | | 0.00 | 0.00 | 0 | 12,378.0 |
| I2033 | On 05/11/2020 | Bond Future | 92.20057 | 92.20057 | | 92.21501 | 92.21501 | | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 04/02/2021 | Bond Future | 93.26535 | 93.26535 | | 93.28027 | 93.28027 | | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 06/05/2021 | Bond Future | 93.14820 | 93.14820 | | 93.16348 | 93.16348 | | | | 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 06/08/2020 | Bond Future | 102.83808 | 102.83808 | | 102.71421 | 102.71421 | | | | 0.00 | 0.00 | 0 | 10,802.0 |
| I2038 | On 05/11/2020 | Bond Future | 103.92627 | 103.92627 | | 103.80181 | 103.80181 | | | | 0.00 | 0.00 | 0 | 1,685.0 |
| I2038 | On 04/02/2021 | Bond Future | 103.43242 | 103.43242 | | 103.30694 | 103.30694 | | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 06/05/2021 | Bond Future | 104.64912 | 104.64912 | | 104.52237 | 104.52237 | | | | 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 06/08/2020 | Bond Future | 92.16079 | 92.16079 | | 92.17406 | 92.17406 | | | | 0.00 | 0.00 | 0 | 12,382.0 |
| I2046 | On 05/11/2020 | Bond Future | 91.37164 | 91.37164 | | 91.38556 | 91.38556 | | | | 0.00 | 0.00 | 0 | 3,975.0 |
| I2046 | On 04/02/2021 | Bond Future | 92.42701 | 92.42701 | | 92.44161 | 92.44161 | | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 06/05/2021 | Bond Future | 91.72687 | 91.72687 | | 91.74183 | 91.74183 | | | | 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 06/08/2020 | Bond Future | 92.20683 | 92.20683 | | 92.13654 | 92.13654 | | | | 0.00 | 0.00 | 0 | 14,575.0 |
| I2050 | On 05/11/2020 | Bond Future | 93.18259 | 93.18259 | | 93.11197 | 93.11197 | | | | 0.00 | 0.00 | 0 | 2,590.0 |
| I2050 | On 04/02/2021 | Bond Future | 92.37121 | 92.37121 | | 92.30023 | 92.30023 | | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 06/05/2021 | Bond Future | 93.45790 | 93.45790 | | 93.38621 | 93.38621 | | | | 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 06/08/2020 | Index Future | 248.75300 | 248.75300 | | 248.71100 | 248.71100 | | | | 0.00 | 0.00 | 0 | 1,210.0 |
| IGOV | On 05/11/2020 | Index Future | 251.41200 | 251.41200 | | 251.37200 | 251.37200 | | | | 0.00 | 0.00 | 0 | 48.0 |
| IGOV | On 04/02/2021 | Index Future | 254.31500 | 254.31500 | | 254.27500 | 254.27500 | | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 06/05/2021 | Index Future | 257.30600 | 257.30600 | | 257.26600 | 257.26600 | | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 19/08/2020 | Jibar Tradeable Future | 3.69500 | 96.30500 | | 3.65500 | 96.34500 | | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/09/2020 | Jibar Tradeable Future | 3.69500 | 96.30500 | | 3.64500 | 96.35500 | | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/10/2020 | Jibar Tradeable Future | 3.59500 | 96.40500 | | 3.50500 | 96.49500 | | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 18/11/2020 | Jibar Tradeable Future | 3.59500 | 96.40500 | | 3.50500 | 96.49500 | | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/12/2020 | Jibar Tradeable Future | 3.59500 | 96.40500 | | 3.50500 | 96.49500 | | | | 0.00 | 0.00 | 0 | 30.0 |
| JIBAR FUTURE | On 20/01/2021 | Jibar Tradeable Future | 3.58500 | 96.41500 | | 3.49500 | 96.50500 | | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/03/2021 | Jibar Tradeable Future | 3.63000 | 96.37000 | | 3.52000 | 96.48000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2021 | Jibar Tradeable Future | 3.75000 | 96.25000 | | 3.63000 | 96.37000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/09/2021 | Jibar Tradeable Future | 3.81500 | 96.18500 | | 3.66500 | 96.33500 | | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/12/2021 | Jibar Tradeable Future | 4.01000 | 95.99000 | | 3.89000 | 96.11000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | 4.10500 | 95.89500 | | 3.98500 | 96.01500 | | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | 4.36500 | 95.63500 | | 4.29500 | 95.70500 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 06/08/2020 | Bond Future | 7.45981 | 116.64421 | | 7.42143 | 116.85396 | | | 8.88 | 0.00 | 21,929,111.48 | 188 | 73,029.0 |

| 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 06/08/2020 | Bond Future | 7.45 | Call | 780.78000 | 0.78078 | | 916.77000 | 0.91677 | 780.780 | 8.86 | 0.49 | 0.00 | 0 | 2,500.0 |
| R186 | On 06/08/2020 | Bond Future | 7.45 | Put | 834.35000 | 0.83435 | | 760.59000 | 0.76059 | 834.350 | 8.86 | 0.51 | 0.00 | 0 | 2,500.0 |
| R186 | On 06/08/2020 | Bond Future | 8.00 | Put | 78.47000 | 0.07847 | | 73.01000 | 0.07301 | 78.470 | 9.26 | 0.08 | 0.00 | 0 | 15,177.0 |
| R186 | On 06/08/2020 | Bond Future | 8.00 | Call | 2,980.03000 | 2.98003 | | 3,184.32000 | 3.18432 | 2,980.030 | 9.26 | 0.92 | 0.00 | 0 | 900.0 |
| R186 | On 06/08/2020 | Bond Future | 9.00 | Call | 8,032.11000 | 8.03211 | | 8,241.87000 | 8.24187 | 8,032.110 | 9.77 | 1.00 | 0.00 | 0 | 900.0 |
| R186 | On 05/11/2020 | Bond Future | | | 7.63394 | 117.84984 | | 7.59327 | 118.06252 | | 9.88 | 0.00 | 0.00 | 0 | 15,750.0 |
| R186 | On 05/11/2020 | Bond Future | 6.50 | Call | 536.32000 | 0.53632 | | 580.84000 | 0.58084 | 536.320 | 9.61 | 0.17 | 0.00 | 0 | 80.0 |
| R186 | On 05/11/2020 | Bond Future | 7.00 | Call | 1,139.32000 | 1.13932 | | 1,215.10000 | 1.21510 | 1,139.320 | 9.65 | 0.30 | 0.00 | 0 | 1,200.0 |
| R186 | On 05/11/2020 | Bond Future | 7.50 | Call | 2,142.95000 | 2.14295 | | 2,255.14000 | 2.25514 | 2,142.950 | 9.80 | 0.47 | 0.00 | 0 | 80.0 |
| R186 | On 05/11/2020 | Bond Future | 7.84 | Call | 3,060.29000 | 3.06029 | | 3,196.32000 | 3.19632 | 3,060.290 | 9.92 | 0.58 | 1,502,931.43 | 22 | 3,500.0 |
| R186 | On 05/11/2020 | Bond Future | 8.00 | Call | 3,555.29000 | 3.55529 | | 3,701.62000 | 3.70162 | 3,555.290 | 9.98 | 0.63 | 0.00 | 0 | 1,200.0 |
| R186 | On 05/11/2020 | Bond Future | 8.34 | Call | 4,738.18000 | 4.73818 | | 4,903.51000 | 4.90351 | 4,738.180 | 10.20 | 0.72 | 1,882,596.67 | 22 | 3,500.0 |
| R186 | On 05/11/2020 | Bond Future | 9.26 | Put | 316.85000 | 0.31685 | | 301.77000 | 0.30177 | 316.850 | 10.53 | 0.10 | 255,727.67 | 22 | 3,500.0 |
| R186 | On 04/02/2021 | Bond Future | | | 7.80687 | 113.90064 | | 7.76374 | 114.11620 | | 9.52 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 06/05/2021 | Bond Future | | | 7.99247 | 115.21427 | | 7.94668 | 115.43255 | | 8.18 | 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 06/08/2020 | Bond Future | | | 305.24111 | 305.24111 | | 305.30168 | 305.30168 | | | 0.00 | 0.00 | 0 | 2,591.0 |
| R197 | On 05/11/2020 | Bond Future | | | 308.47117 | 308.47117 | | 308.53423 | 308.53423 | | | 0.00 | 0.00 | 0 | 1,400.0 |
| R197 | On 04/02/2021 | Bond Future | | | 304.19078 | 304.19078 | | 304.25587 | 304.25587 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 06/05/2021 | Bond Future | | | 307.76934 | 307.76934 | | 307.83575 | 307.83575 | | | 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 06/08/2020 | Bond Future | | | 205.83149 | 205.83149 | | 205.86161 | 205.86161 | | | 0.00 | 0.00 | 0 | 6,136.0 |
| R202 | On 05/11/2020 | Bond Future | | | 208.00950 | 208.00950 | | 208.04123 | 208.04123 | | | 0.00 | 0.00 | 0 | 1,904.0 |
| R202 | On 04/02/2021 | Bond Future | | | 206.24590 | 206.24590 | | 206.27882 | 206.27882 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 06/05/2021 | Bond Future | | | 208.67191 | 208.67191 | | 208.70574 | 208.70574 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 06/08/2020 | Bond Future | | | 4.96731 | 110.06433 | | 4.81563 | 110.43922 | | 2.37 | 0.00 | 0.00 | 0 | 25,078.0 |
| R2023 | On 05/11/2020 | Bond Future | | | 5.05731 | 107.29563 | | 4.88748 | 107.67511 | | 2.50 | 0.00 | 0.00 | 0 | 13,220.0 |
| R2023 | On 04/02/2021 | Bond Future | | | 5.12879 | 108.50903 | | 4.93594 | 108.89326 | | 2.38 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 06/05/2021 | Bond Future | | | 5.19576 | 105.85017 | | 4.97433 | 106.23903 | | 2.18 | 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 06/08/2020 | Bond Future | | | 9.12688 | 93.21261 | | 9.21969 | 92.66170 | | 14.91 | 0.00 | 13,049,765.40 | 140 | 106,712.0 |
| R2030 | On 06/08/2020 | Bond Future | 8.36 | Call | 37.03000 | 0.03703 | | 26.10000 | 0.02610 | 37.030 | 13.99 | 0.04 | 0.00 | 0 | 800.0 |
| R2030 | On 06/08/2020 | Bond Future | 8.50 | Call | 83.44000 | 0.08344 | | 59.73000 | 0.05973 | 83.440 | 14.07 | 0.07 | 0.00 | 0 | 423.0 |
| R2030 | On 06/08/2020 | Bond Future | 8.86 | Call | 448.98000 | 0.44898 | | 341.24000 | 0.34124 | 448.980 | 14.51 | 0.28 | 0.00 | 0 | 800.0 |

| 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 06/08/2020 | Bond Future | 9.05 | Call | 860.87000 | 0.86087 | | 676.71000 | 0.67671 | 860.870 | 14.73 | 0.44 | 0.00 | 0 | 450.0 |
| R2030 | On 06/08/2020 | Bond Future | 9.20 | Put | 876.64000 | 0.87664 | | 1,173.79000 | 1.17379 | 876.640 | 14.86 | 0.43 | 0.00 | 0 | 2,500.0 |
| R2030 | On 06/08/2020 | Bond Future | 9.20 | Call | 1,311.03000 | 1.31103 | | 1,057.27000 | 1.05727 | 1,311.030 | 14.86 | 0.57 | 0.00 | 0 | 423.0 |
| R2030 | On 06/08/2020 | Bond Future | 9.42 | Put | 436.48000 | 0.43648 | | 632.45000 | 0.63245 | 436.480 | 15.09 | 0.26 | 0.00 | 0 | 800.0 |
| R2030 | On 06/08/2020 | Bond Future | 9.75 | Call | 3,745.11000 | 3.74511 | | 3,277.53000 | 3.27753 | 3,745.110 | 15.56 | 0.91 | 0.00 | 0 | 450.0 |
| R2030 | On 06/08/2020 | Bond Future | 9.95 | Put | 54.88000 | 0.05488 | | 99.06000 | 0.09906 | 54.880 | 15.90 | 0.05 | 0.00 | 0 | 5,850.0 |
| R2030 | On 06/08/2020 | Bond Future | 10.00 | Call | 5,061.78000 | 5.06178 | | 4,548.09000 | 4.54809 | 5,061.780 | 15.99 | 0.96 | 0.00 | 0 | 470.0 |
| R2030 | On 06/08/2020 | Bond Future | 10.21 | Call | 6,187.98000 | 6.18798 | | 5,654.35000 | 5.65435 | 6,187.980 | 16.36 | 0.98 | 0.00 | 0 | 622.0 |
| R2030 | On 06/08/2020 | Bond Future | 10.70 | Call | 8,786.64000 | 8.78664 | | 8,237.18000 | 8.23718 | 8,786.640 | 16.43 | 1.00 | 0.00 | 0 | 470.0 |
| R2030 | On 06/08/2020 | Bond Future | 10.87 | Put | 0.24000 | 0.00024 | | 0.76000 | 0.00076 | 0.240 | 16.43 | 0.00 | 0.00 | 0 | 622.0 |
| R2030 | On 06/08/2020 | Bond Future | 11.47 | Put | 0.00000 | 0.00000 | | 0.01000 | 0.00001 | 0.000 | 16.43 | 0.00 | 0.00 | 0 | 622.0 |
| R2030 | On 05/11/2020 | Bond Future | | | 9.31467 | 94.17607 | | 9.41128 | 93.62005 | | 16.56 | 0.00 | 0.00 | 0 | 6,950.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.10 | Call | 862.19000 | 0.86219 | | 766.29000 | 0.76629 | 862.190 | 15.91 | 0.20 | 430,928.05 | 23 | 3,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.34 | Call | 1,167.32000 | 1.16732 | | 1,044.30000 | 1.04430 | 1,167.320 | 15.91 | 0.25 | 0.00 | 0 | 1,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.36 | Call | 1,195.94000 | 1.19594 | | 1,070.48000 | 1.07048 | 1,195.940 | 15.91 | 0.26 | 0.00 | 0 | 14,160.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.53 | Call | 1,463.10000 | 1.46310 | | 1,315.81000 | 1.31581 | 1,463.100 | 15.93 | 0.30 | 1,291,353.35 | 46 | 15,414.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.73 | Call | 1,845.24000 | 1.84524 | | 1,669.68000 | 1.66968 | 1,845.240 | 16.04 | 0.35 | 0.00 | 0 | 3,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.85 | Call | 2,105.62000 | 2.10562 | | 1,912.27000 | 1.91227 | 2,105.620 | 16.12 | 0.39 | 833,110.35 | 23 | 3,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.86 | Call | 2,128.30000 | 2.12830 | | 1,933.44000 | 1.93344 | 2,128.300 | 16.13 | 0.39 | 0.00 | 0 | 14,160.0 |
| R2030 | On 05/11/2020 | Bond Future | 9.03 | Call | 2,536.77000 | 2.53677 | | 2,316.02000 | 2.31602 | 2,536.770 | 16.25 | 0.44 | 1,884,907.50 | 46 | 15,414.0 |
| R2030 | On 05/11/2020 | Bond Future | 9.04 | Call | 2,562.10000 | 2.56210 | | 2,339.81000 | 2.33981 | 2,562.100 | 16.26 | 0.44 | 0.00 | 0 | 1,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 9.23 | Call | 3,069.82000 | 3.06982 | | 2,818.18000 | 2.81818 | 3,069.820 | 16.39 | 0.49 | 0.00 | 0 | 3,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 9.61 | Put | 2,546.59000 | 2.54659 | | 2,793.10000 | 2.79310 | 2,546.590 | 16.64 | 0.40 | 866,194.17 | 23 | 3,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 9.65 | Put | 2,454.93000 | 2.45493 | | 2,695.54000 | 2.69554 | 2,454.930 | 16.67 | 0.39 | 0.00 | 0 | 2,500.0 |
| R2030 | On 05/11/2020 | Bond Future | 9.86 | Put | 2,023.09000 | 2.02309 | | 2,233.82000 | 2.23382 | 2,023.090 | 16.86 | 0.34 | 0.00 | 0 | 14,160.0 |
| R2030 | On 05/11/2020 | Bond Future | 9.99 | Put | 1,792.95000 | 1.79295 | | 1,986.28000 | 1.98628 | 1,792.950 | 17.00 | 0.31 | 0.00 | 0 | 5,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 10.06 | Put | 1,681.11000 | 1.68111 | | 1,865.52000 | 1.86552 | 1,681.110 | 17.09 | 0.29 | 0.00 | 0 | 1,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 10.37 | Put | 1,262.11000 | 1.26211 | | 1,410.53000 | 1.41053 | 1,262.110 | 17.52 | 0.23 | 1,003,313.68 | 46 | 15,414.0 |
| R2030 | On 05/11/2020 | Bond Future | 10.47 | Put | 1,150.42000 | 1.15042 | | 1,288.49000 | 1.28849 | 1,150.420 | 17.67 | 0.22 | 0.00 | 0 | 3,000.0 |
| R2030 | On 04/02/2021 | Bond Future | | | 9.50591 | 91.23630 | | 9.60672 | 90.67438 | | 16.20 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 04/02/2021 | Bond Future | 8.36 | Call | 1,760.82000 | 1.76082 | | 1,613.68000 | 1.61368 | 1,760.820 | 15.61 | 0.29 | 0.00 | 0 | 800.0 |
| R2030 | On 04/02/2021 | Bond Future | 8.37 | Call | 1,776.13000 | 1.77613 | | 1,628.00000 | 1.62800 | 1,776.130 | 15.61 | 0.29 | 0.00 | 0 | 1,000.0 |
| R2030 | On 04/02/2021 | Bond Future | 8.86 | Call | 2,660.30000 | 2.66030 | | 2,459.13000 | 2.45913 | 2,660.300 | 15.67 | 0.39 | 0.00 | 0 | 800.0 |
| R2030 | On 04/02/2021 | Bond Future | 9.12 | Call | 3,258.23000 | 3.25823 | | 3,026.48000 | 3.02648 | 3,258.230 | 15.81 | 0.44 | 0.00 | 0 | 1,000.0 |
| R2030 | On 04/02/2021 | Bond Future | 10.20 | Put | 2,691.02000 | 2.69102 | | 2,898.46000 | 2.89846 | 2,691.020 | 16.55 | 0.34 | 0.00 | 0 | 1,800.0 |
| R2030 | On 06/05/2021 | Bond Future | | | 9.70779 | 92.28875 | | 9.81308 | 91.72056 | | 13.90 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 06/05/2021 | Bond Future | 7.97 | Call | 1,179.75000 | 1.17975 | | 1,072.70000 | 1.07270 | 1,179.750 | 13.24 | 0.20 | 0.00 | 0 | 700.0 |
| R2030 | On 06/05/2021 | Bond Future | 9.22 | Put | 5,906.27000 | 5.90627 | | 6,244.79000 | 6.24479 | 5,906.270 | 13.38 | 0.57 | 0.00 | 0 | 700.0 |
| R2030 | On 06/05/2021 | Bond Future | 9.92 | Put | 3,943.39000 | 3.94339 | | 4,204.19000 | 4.20419 | 3,943.390 | 13.85 | 0.44 | 0.00 | 0 | 700.0 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 06/08/2020 | Bond Future | | | 10.05033 | 90.81175 | | 10.15844 | 90.14566 | | 17.51 | 0.00 | 454,058.75 | 5 | 106,623.0 |
| R2032 | On 06/08/2020 | Bond Future | 8.79 | Call | 2.73000 | 0.00273 | | 1.82000 | 0.00182 | 2.730 | 16.26 | 0.00 | 0.00 | 0 | 800.0 |

| 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 06/08/2020 | Bond Future | 9.29 | Call | 62.41000 | 0.06241 | | 42.67000 | 0.04267 | 62.410 | 16.29 | 0.05 | 0.00 | 0 | 800.0 |
| R2032 | On 06/08/2020 | Bond Future | 9.91 | Put | 1,705.11000 | 1.70511 | | 2,174.14000 | 2.17414 | 1,705.110 | 17.08 | 0.61 | 0.00 | 0 | 800.0 |
| R2032 | On 05/11/2020 | Bond Future | | | 10.25733 | 87.60619 | | 10.36980 | 86.93370 | | 20.23 | 0.00 | 26,982,706.52 | 308 | 758.0 |
| R2032 | On 05/11/2020 | Bond Future | 8.94 | Call | 975.64000 | 0.97564 | | 858.24000 | 0.85824 | 975.640 | 19.32 | 0.20 | 0.00 | 0 | 1,000.0 |
| R2032 | On 05/11/2020 | Bond Future | 9.11 | Call | 1,193.25000 | 1.19325 | | 1,054.63000 | 1.05463 | 1,193.250 | 19.32 | 0.24 | 0.00 | 0 | 3,000.0 |
| R2032 | On 05/11/2020 | Bond Future | 9.44 | Call | 1,713.87000 | 1.71387 | | 1,528.49000 | 1.52849 | 1,713.870 | 19.32 | 0.31 | 0.00 | 0 | 1,000.0 |
| R2032 | On 05/11/2020 | Bond Future | 9.61 | Call | 2,053.01000 | 2.05301 | | 1,840.49000 | 1.84049 | 2,053.010 | 19.42 | 0.35 | 0.00 | 0 | 3,000.0 |
| R2032 | On 05/11/2020 | Bond Future | 10.99 | Put | 2,044.86000 | 2.04486 | | 2,276.79000 | 2.27679 | 2,044.860 | 20.79 | 0.31 | 0.00 | 0 | 3,000.0 |
| R2032 | On 05/11/2020 | Bond Future | 11.08 | Put | 1,898.27000 | 1.89827 | | 2,117.72000 | 2.11772 | 1,898.270 | 20.93 | 0.29 | 0.00 | 0 | 1,000.0 |
| R2032 | On 04/02/2021 | Bond Future | | | 10.46558 | 88.59752 | | 10.58269 | 87.91787 | | 18.98 | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 04/02/2021 | Bond Future | 8.79 | Call | 1,387.25000 | 1.38725 | | 1,253.08000 | 1.25308 | 1,387.250 | 18.23 | 0.22 | 0.00 | 0 | 800.0 |
| R2032 | On 04/02/2021 | Bond Future | 9.29 | Call | 2,111.37000 | 2.11137 | | 1,923.78000 | 1.92378 | 2,111.370 | 18.23 | 0.30 | 0.00 | 0 | 800.0 |
| R2032 | On 04/02/2021 | Bond Future | 10.82 | Put | 3,920.00000 | 3.92000 | | 4,215.91000 | 4.21591 | 3,920.000 | 19.04 | 0.41 | 0.00 | 0 | 800.0 |
| R2032 | On 06/05/2021 | Bond Future | | | 10.68155 | 85.47302 | | 10.80364 | 84.78565 | | 17.06 | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 06/05/2021 | Bond Future | 10.33 | Call | 4,104.53000 | 4.10453 | | 3,800.54000 | 3.80054 | 4,104.530 | 16.53 | 0.47 | 0.00 | 0 | 736.0 |
| R2032 | On 06/05/2021 | Bond Future | 12.57 | Put | 1,671.23000 | 1.67123 | | 1,821.10000 | 1.82110 | 1,671.230 | 18.16 | 0.20 | 0.00 | 0 | 736.0 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 06/08/2020 | Bond Future | | | 10.72627 | 90.48506 | | 10.91000 | 89.29399 | | 19.86 | 0.00 | 1,538,246.02 | 17 | 106,963.0 |
| R2035 | On 06/08/2020 | Bond Future | 8.75 | Call | 0.01000 | 0.00001 | | 0.00000 | 0.00000 | 0.010 | 18.32 | 0.00 | 0.00 | 0 | 3,000.0 |
| R2035 | On 06/08/2020 | Bond Future | 9.00 | Call | 0.13000 | 0.00013 | | 0.05000 | 0.00005 | 0.130 | 18.32 | 0.00 | 0.00 | 0 | 24,761.0 |
| R2035 | On 06/08/2020 | Bond Future | 9.09 | Call | 0.29000 | 0.00029 | | 0.11000 | 0.00011 | 0.290 | 18.32 | 0.00 | 0.00 | 0 | 500.0 |
| R2035 | On 06/08/2020 | Bond Future | 9.67 | Call | 17.68000 | 0.01768 | | 7.90000 | 0.00790 | 17.680 | 18.32 | 0.02 | 0.00 | 0 | 500.0 |
| R2035 | On 06/08/2020 | Bond Future | 10.45 | Put | 2,467.13000 | 2.46713 | | 3,400.83000 | 3.40083 | 2,467.130 | 18.97 | 0.70 | 0.00 | 0 | 500.0 |
| R2035 | On 05/11/2020 | Bond Future | | | 10.94057 | 86.94698 | | 11.13171 | 85.74415 | | 22.81 | 0.00 | 0.00 | 0 | 5,700.0 |
| R2035 | On 04/02/2021 | Bond Future | | | 11.16097 | 87.93042 | | 11.36021 | 86.71435 | | 21.39 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 04/02/2021 | Bond Future | 10.14 | Put | 9,418.15000 | 9.41815 | | 10,252.65000 | 10.25265 | 9,418.150 | 20.46 | 0.66 | 0.00 | 0 | 650.0 |
| R2035 | On 04/02/2021 | Bond Future | 11.14 | Put | 5,478.30000 | 5.47830 | | 6,088.94000 | 6.08894 | 5,478.300 | 21.06 | 0.47 | 0.00 | 0 | 650.0 |
| R2035 | On 06/05/2021 | Bond Future | | | 11.38076 | 84.46699 | | 11.58829 | 83.23715 | | 19.32 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 06/05/2021 | Bond Future | 10.24 | Call | 2,819.94000 | 2.81994 | | 2,434.75000 | 2.43475 | 2,819.940 | 18.44 | 0.34 | 0.00 | 0 | 793.0 |
| R2035 | On 06/05/2021 | Bond Future | 10.81 | Call | 4,044.71000 | 4.04471 | | 3,542.23000 | 3.54223 | 4,044.710 | 18.49 | 0.43 | 0.00 | 0 | 1,650.0 |
| R2035 | On 06/05/2021 | Bond Future | 11.32 | Put | 5,850.09000 | 5.85009 | | 6,467.47000 | 6.46747 | 5,850.090 | 18.94 | 0.48 | 0.00 | 0 | 793.0 |
| R2035 | On 06/05/2021 | Bond Future | 11.55 | Put | 5,191.12000 | 5.19112 | | 5,760.87000 | 5.76087 | 5,191.120 | 19.14 | 0.44 | 0.00 | 0 | 1,650.0 |
| R2035 | On 06/05/2021 | Bond Future | 12.02 | Put | 4,044.76000 | 4.04476 | | 4,522.96000 | 4.52296 | 4,044.760 | 19.55 | 0.36 | 0.00 | 0 | 793.0 |
| R2035 | On 06/05/2021 | Bond Future | 12.77 | Put | 2,770.64000 | 2.77064 | | 3,125.90000 | 3.12590 | 2,770.640 | 20.54 | 0.27 | 0.00 | 0 | 1,650.0 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 06/08/2020 | Bond Future | | | 10.96983 | 81.63436 | | 11.17859 | 80.30419 | | 22.19 | 0.00 | 38,368,149.20 | 470 | 112,247.0 |
| R2037 | On 05/11/2020 | Bond Future | | | 11.17715 | 82.47816 | | 11.39416 | 81.13472 | | 24.33 | 0.00 | 0.00 | 0 | 276.0 |
| R2037 | On 04/02/2021 | Bond Future | | | 11.39003 | 79.15592 | | 11.61607 | 77.79763 | | 24.07 | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 04/02/2021 | Bond Future | 9.65 | Call | 1,660.87000 | 1.66087 | | 1,377.10000 | 1.37710 | 1,660.870 | 23.08 | 0.23 | 0.00 | 0 | 72.0 |
| R2037 | On 04/02/2021 | Bond Future | 10.35 | Put | 9,567.55000 | 9.56755 | | 10,494.12000 | 10.49412 | 9,567.550 | 23.08 | 0.65 | 0.00 | 0 | 72.0 |
| R2037 | On 04/02/2021 | Bond Future | 10.48 | Call | 3,088.94000 | 3.08894 | | 2,627.05000 | 2.62705 | 3,088.940 | 23.08 | 0.37 | 0.00 | 0 | 240.0 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R2037 | On 04/02/2021 | Bond Future | 10.85 | Put | 7,335.62000 | | 7.33562 | 8,142.38000 | 8.14238 | 7,335.620 | | 23.18 | 0.56 | 0.00 | 0 | 72.0 |
| R2037 | On 04/02/2021 | Bond Future | 11.90 | Put | 4,114.14000 | | 4.11414 | 4,668.35000 | 4.66835 | 4,114.140 | | 24.22 | 0.38 | 0.00 | 0 | 240.0 |
| R2037 | On 04/02/2021 | Bond Future | 11.97 | Call | 7,366.53000 | | 7.36653 | 6,547.08000 | 6.54708 | 7,366.530 | | 24.29 | 0.63 | 0.00 | 0 | 300.0 |
| R2037 | On 04/02/2021 | Bond Future | 13.73 | Put | 1,330.86000 | | 1.33086 | 1,569.02000 | 1.56902 | 1,330.860 | | 25.61 | 0.16 | 0.00 | 0 | 300.0 |
| R2037 | On 06/05/2021 | Bond Future | | | 11.61068 | | 80.06935 | 11.84618 | 78.69553 | | | 20.60 | 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 06/08/2020 | Bond Future | | | 11.19994 | | 82.99787 | 11.40371 | 81.64086 | | | 23.21 | 0.00 | 4,398,887.11 | 53 | 56,612.0 |
| R2040 | On 06/08/2020 | Bond Future | 9.57 | Call | 0.46000 | | 0.00046 | 0.17000 | 0.00017 | 0.460 | | 21.35 | 0.00 | 0.00 | 0 | 800.0 |
| R2040 | On 06/08/2020 | Bond Future | 10.07 | Call | 14.89000 | | 0.01489 | 6.09000 | 0.00609 | 14.890 | | 21.35 | 0.01 | 0.00 | 0 | 800.0 |
| R2040 | On 06/08/2020 | Bond Future | 10.79 | Put | 3,284.25000 | | 3.28425 | 4,436.53000 | 4.43653 | 3,284.250 | | 21.78 | 0.78 | 0.00 | 0 | 800.0 |
| R2040 | On 06/08/2020 | Bond Future | 10.85 | Put | 2,961.72000 | | 2.96172 | 4,073.72000 | 4.07372 | 2,961.720 | | 21.92 | 0.74 | 0.00 | 0 | 12,496.0 |
| R2040 | On 06/08/2020 | Bond Future | 11.26 | Put | 1,283.31000 | | 1.28331 | 2,039.77000 | 2.03977 | 1,283.310 | | 22.83 | 0.45 | 0.00 | 0 | 517.0 |
| R2040 | On 05/11/2020 | Bond Future | | | 11.40825 | | 83.85578 | 11.62029 | 82.48525 | | | 25.16 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 05/11/2020 | Bond Future | 9.50 | Call | 611.97000 | | 0.61197 | 470.25000 | 0.47025 | 611.970 | | 23.80 | 0.12 | 0.00 | 0 | 2,000.0 |
| R2040 | On 05/11/2020 | Bond Future | 9.73 | Call | 827.34000 | | 0.82734 | 643.84000 | 0.64384 | 827.340 | | 23.80 | 0.16 | 0.00 | 0 | 2,000.0 |
| R2040 | On 05/11/2020 | Bond Future | 10.00 | Call | 1,148.13000 | | 1.14813 | 906.48000 | 0.90648 | 1,148.130 | | 23.80 | 0.20 | 0.00 | 0 | 2,380.0 |
| R2040 | On 05/11/2020 | Bond Future | 10.23 | Call | 1,485.99000 | | 1.48599 | 1,187.31000 | 1.18731 | 1,485.990 | | 23.80 | 0.25 | 0.00 | 0 | 2,000.0 |
| R2040 | On 05/11/2020 | Bond Future | 11.00 | Call | 3,165.86000 | | 3.16586 | 2,633.69000 | 2.63369 | 3,165.860 | | 24.17 | 0.43 | 0.00 | 0 | 2,380.0 |
| R2040 | On 05/11/2020 | Bond Future | 11.50 | Put | 4,150.73000 | | 4.15073 | 4,824.78000 | 4.82478 | 4,150.730 | | 24.87 | 0.45 | 0.00 | 0 | 2,000.0 |
| R2040 | On 05/11/2020 | Bond Future | 11.70 | Put | 3,574.83000 | | 3.57483 | 4,186.24000 | 4.18624 | 3,574.830 | | 25.10 | 0.41 | 0.00 | 0 | 2,000.0 |
| R2040 | On 04/02/2021 | Bond Future | | | 11.62250 | | 80.29881 | 11.84362 | 78.91308 | | | 24.93 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 04/02/2021 | Bond Future | 9.49 | Call | 1,224.46000 | | 1.22446 | 1,006.87000 | 1.00687 | 1,224.460 | | 23.81 | 0.18 | 0.00 | 0 | 500.0 |
| R2040 | On 04/02/2021 | Bond Future | 9.57 | Call | 1,317.37000 | | 1.31737 | 1,086.12000 | 1.08612 | 1,317.370 | | 23.81 | 0.19 | 0.00 | 0 | 800.0 |
| R2040 | On 04/02/2021 | Bond Future | 10.07 | Call | 2,015.73000 | | 2.01573 | 1,688.59000 | 1.68859 | 2,015.730 | | 23.81 | 0.26 | 0.00 | 0 | 800.0 |
| R2040 | On 04/02/2021 | Bond Future | 10.24 | Call | 2,301.90000 | | 2.30190 | 1,938.38000 | 1.93838 | 2,301.900 | | 23.81 | 0.29 | 0.00 | 0 | 500.0 |
| R2040 | On 04/02/2021 | Bond Future | 11.57 | Put | 5,914.95000 | | 5.91495 | 6,612.23000 | 6.61223 | 5,914.950 | | 24.46 | 0.47 | 0.00 | 0 | 500.0 |
| R2040 | On 04/02/2021 | Bond Future | 11.74 | Put | 5,388.46000 | | 5.38846 | 6,044.15000 | 6.04415 | 5,388.460 | | 24.65 | 0.44 | 0.00 | 0 | 800.0 |
| R2040 | On 06/05/2021 | Bond Future | | | 11.84418 | | 81.22547 | 12.07481 | 79.82391 | | | 21.31 | 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 06/08/2020 | Bond Future | | | 11.35946 | | 79.02482 | 11.56827 | 77.65579 | | | 24.27 | 0.00 | 0.00 | 0 | 60,554.0 |
| R2044 | On 06/08/2020 | Bond Future | 9.01 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 22.39 | 0.00 | 0.00 | 0 | 140.0 |
| R2044 | On 06/08/2020 | Bond Future | 9.36 | Call | 0.02000 | | 0.00002 | 0.01000 | 0.00001 | 0.020 | | 22.39 | 0.00 | 0.00 | 0 | 602.0 |
| R2044 | On 06/08/2020 | Bond Future | 9.66 | Call | 0.28000 | | 0.00028 | 0.10000 | 0.00010 | 0.280 | | 22.39 | 0.00 | 0.00 | 0 | 140.0 |
| R2044 | On 06/08/2020 | Bond Future | 9.98 | Call | 3.16000 | | 0.00316 | 1.18000 | 0.00118 | 3.160 | | 22.39 | 0.00 | 0.00 | 0 | 602.0 |
| R2044 | On 06/08/2020 | Bond Future | 10.93 | Put | 3,358.54000 | | 3.35854 | 4,532.79000 | 4.53279 | 3,358.540 | | 22.63 | 0.79 | 0.00 | 0 | 140.0 |
| R2044 | On 06/08/2020 | Bond Future | 11.09 | Put | 2,528.29000 | | 2.52829 | 3,589.86000 | 3.58986 | 2,528.290 | | 22.93 | 0.69 | 0.00 | 0 | 602.0 |
| R2044 | On 05/11/2020 | Bond Future | | | 11.56512 | | 79.84161 | 11.78262 | 78.45893 | | | 26.40 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 05/11/2020 | Bond Future | 8.87 | Call | 187.59000 | | 0.18759 | 137.43000 | 0.13743 | 187.590 | | 25.06 | 0.04 | 0.00 | 0 | 1,815.0 |
| R2044 | On 05/11/2020 | Bond Future | 9.29 | Call | 370.36000 | | 0.37036 | 278.20000 | 0.27820 | 370.360 | | 25.06 | 0.08 | 0.00 | 0 | 568.0 |
| R2044 | On 05/11/2020 | Bond Future | 9.34 | Call | 399.34000 | | 0.39934 | 300.85000 | 0.30085 | 399.340 | | 25.06 | 0.09 | 0.00 | 0 | 525.0 |

| 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 05/11/2020 | Bond Future | 9.72 | Call | 682.47000 | 0.68247 | | 525.41000 | 0.52541 | 682.470 | 25.06 | 0.13 | 0.00 | 0 | 1,815.0 | |
| R2044 | On 05/11/2020 | Bond Future | 9.97 | Call | 938.96000 | 0.93896 | | 732.88000 | 0.73288 | 938.960 | 25.06 | 0.17 | 0.00 | 0 | 568.0 | |
| R2044 | On 05/11/2020 | Bond Future | 10.02 | Call | 997.81000 | 0.99781 | | 780.92000 | 0.78092 | 997.810 | 25.06 | 0.18 | 0.00 | 0 | 1,815.0 | |
| R2044 | On 05/11/2020 | Bond Future | 10.04 | Call | 1,022.09000 | 1.02209 | | 800.79000 | 0.80079 | 1,022.090 | 25.06 | 0.19 | 0.00 | 0 | 525.0 | |
| R2044 | On 05/11/2020 | Bond Future | 11.06 | Put | 6,280.32000 | 6.28032 | | 7,155.89000 | 7.15589 | 6,280.320 | 25.14 | 0.59 | 0.00 | 0 | 525.0 | |
| R2044 | On 05/11/2020 | Bond Future | 11.17 | Put | 5,826.06000 | 5.82606 | | 6,664.93000 | 6.66493 | 5,826.060 | 25.30 | 0.57 | 0.00 | 0 | 1,815.0 | |
| R2044 | On 05/11/2020 | Bond Future | 11.38 | Put | 5,034.89000 | 5.03489 | | 5,803.83000 | 5.80383 | 5,034.890 | 25.60 | 0.52 | 0.00 | 0 | 568.0 | |
| R2044 | On 05/11/2020 | Bond Future | 11.43 | Put | 4,860.58000 | 4.86058 | | 5,613.01000 | 5.61301 | 4,860.580 | 25.67 | 0.50 | 0.00 | 0 | 1,815.0 | |
| R2044 | On 04/02/2021 | Bond Future | | | 11.77682 | 76.36441 | | 12.00387 | 74.96640 | | 26.15 | 0.00 | 0.00 | 0 | 0.0 | |
| R2044 | On 04/02/2021 | Bond Future | 9.66 | Call | 1,257.48000 | 1.25748 | | 1,032.33000 | 1.03233 | 1,257.480 | 25.03 | 0.18 | 0.00 | 0 | 405.0 | |
| R2044 | On 04/02/2021 | Bond Future | 10.29 | Put | 12,522.17000 | 12.52217 | | 13,571.86000 | 13.57186 | 12,522.170 | 25.03 | 0.73 | 0.00 | 0 | 405.0 | |
| R2044 | On 04/02/2021 | Bond Future | 10.84 | Put | 9,473.51000 | 9.47351 | | 10,396.67000 | 10.39667 | 9,473.510 | 25.03 | 0.63 | 0.00 | 0 | 405.0 | |
| R2044 | On 06/05/2021 | Bond Future | | | 11.99563 | 77.24570 | | 12.23270 | 75.83171 | | 22.32 | 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 06/08/2020 | Bond Future | | | 11.30953 | 82.37523 | | 11.51842 | 80.97818 | | 23.56 | 0.00 | 8,896,524.84 | 108 | 112,674.0 | |
| R2048 | On 06/08/2020 | Bond Future | 9.00 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 21.68 | 0.00 | 0.00 | 0 | 3,000.0 | |
| R2048 | On 06/08/2020 | Bond Future | 9.25 | Call | 0.01000 | 0.00001 | | 0.00000 | 0.00000 | 0.010 | 21.68 | 0.00 | 0.00 | 0 | 20,640.0 | |
| R2048 | On 06/08/2020 | Bond Future | 10.35 | Call | 37.10000 | 0.03710 | | 15.60000 | 0.01560 | 37.100 | 21.68 | 0.03 | 0.00 | 0 | 640.0 | |
| R2048 | On 06/08/2020 | Bond Future | 10.85 | Call | 358.71000 | 0.35871 | | 182.93000 | 0.18293 | 358.710 | 21.82 | 0.19 | 0.00 | 0 | 640.0 | |
| R2048 | On 06/08/2020 | Bond Future | 11.10 | Call | 834.73000 | 0.83473 | | 474.60000 | 0.47460 | 834.730 | 22.25 | 0.35 | 0.00 | 0 | 470.0 | |
| R2048 | On 06/08/2020 | Bond Future | 11.80 | Call | 3,615.67000 | 3.61567 | | 2,605.72000 | 2.60572 | 3,615.670 | 23.65 | 0.81 | 0.00 | 0 | 470.0 | |
| R2048 | On 06/08/2020 | Bond Future | 12.25 | Call | 6,051.74000 | 6.05174 | | 4,794.71000 | 4.79471 | 6,051.740 | 24.61 | 0.94 | 0.00 | 0 | 814.0 | |
| R2048 | On 06/08/2020 | Bond Future | 12.75 | Call | 8,811.73000 | 8.81173 | | 7,451.82000 | 7.45182 | 8,811.730 | 26.00 | 0.99 | 0.00 | 0 | 814.0 | |
| R2048 | On 05/11/2020 | Bond Future | | | 11.51317 | 78.81633 | | 11.73104 | 77.40536 | | 26.97 | 0.00 | 0.00 | 0 | 250.0 | |
| R2048 | On 05/11/2020 | Bond Future | 10.00 | Call | 1,009.33000 | 1.00933 | | 786.91000 | 0.78691 | 1,009.330 | 25.54 | 0.18 | 0.00 | 0 | 950.0 | |
| R2048 | On 05/11/2020 | Bond Future | 11.00 | Call | 2,862.72000 | 2.86272 | | 2,350.70000 | 2.35070 | 2,862.720 | 25.54 | 0.40 | 0.00 | 0 | 950.0 | |
| R2048 | On 04/02/2021 | Bond Future | | | 11.72284 | 79.70790 | | 11.95055 | 78.28128 | | 25.19 | 0.00 | 0.00 | 0 | 0.0 | |
| R2048 | On 06/05/2021 | Bond Future | | | 11.93115 | 76.21285 | | 12.16894 | 74.76997 | | 22.78 | 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 | |
| R208 | On 06/08/2020 | Bond Future | | | 3.51958 | 104.47314 | | 3.51791 | 104.47420 | | 0.30 | 0.00 | 0.00 | 0 | 22,492.0 | |
| R208 | On 05/11/2020 | Bond Future | | | 3.07301 | 102.16222 | | 3.06855 | 102.16396 | | 0.21 | 0.00 | 0.00 | 0 | 0.0 | |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R209 | On 06/08/2020 | Bond Future | | | 10.59207 | 69.44353 | | 10.78546 | 68.35899 | | 22.45 | 0.00 | 0.00 | 0 | 59,872.0 | |
| R209 | On 05/11/2020 | Bond Future | | | 10.77975 | 67.02169 | | 10.98022 | 65.92641 | | 26.38 | 0.00 | 0.00 | 0 | 2,500.0 | |
| R209 | On 04/02/2021 | Bond Future | | | 10.96757 | 67.78010 | | 11.17553 | 66.67271 | | 24.58 | 0.00 | 0.00 | 0 | 0.0 | |
| R209 | On 06/05/2021 | Bond Future | | | 11.16060 | 65.42065 | | 11.37647 | 64.30063 | | 22.32 | 0.00 | 0.00 | 0 | 460.0 | |

| 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 | On 06/05/2021 | Bond Future | 10.25 | Call | 2,965.04000 | 2.96504 | 2,564.46000 | 2.56446 | 2,965.040 | 21.25 | 0.38 | 0.00 | 0 | 1,000.0 |
| R209 | On 06/05/2021 | Bond Future | 11.25 | Put | 4,848.77000 | 4.84877 | 5,377.16000 | 5.37716 | 4,848.770 | 22.06 | 0.45 | 0.00 | 0 | 1,000.0 |
| R209 | On 06/05/2021 | Bond Future | 12.25 | Put | 2,914.69000 | 2.91469 | 3,278.11000 | 3.27811 | 2,914.690 | 23.32 | 0.30 | 0.00 | 0 | 1,000.0 |
| 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 |
| 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 06/08/2020 | Bond Future | | | 181.88976 | 181.88976 | 181.79596 | 181.79596 | | | 0.00 | 0.00 | 0 | 1,929.0 |
| R210 | On 05/11/2020 | Bond Future | | | 181.13980 | 181.13980 | 181.04604 | 181.04604 | | | 0.00 | 0.00 | 0 | 644.0 |
| R210 | On 04/02/2021 | Bond Future | | | 183.23198 | 183.23198 | 183.13798 | 183.13798 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 06/05/2021 | Bond Future | | | 182.67766 | 182.67766 | 182.58274 | 182.58274 | | | 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 |
| R212 | On 06/08/2020 | Bond Future | | | 165.59544 | 165.59544 | 165.53332 | 165.53332 | | | 0.00 | 0.00 | 0 | 7,008.0 |
| R212 | On 05/11/2020 | Bond Future | | | 167.34773 | 167.34773 | 167.28598 | 167.28598 | | | 0.00 | 0.00 | 0 | 1,526.0 |
| R212 | On 04/02/2021 | Bond Future | | | 166.98593 | 166.98593 | 166.92417 | 166.92417 | | | 0.00 | 0.00 | 0 | 0.0 |
| R212 | On 06/05/2021 | Bond Future | | | 168.95014 | 168.95014 | 168.88795 | 168.88795 | | | 0.00 | 0.00 | 0 | 0.0 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 06/08/2020 | Bond Future | | | 9.60770 | 86.07493 | 9.70555 | 85.51171 | | 16.53 | 0.00 | 258,224.79 | 3 | 16,142.0 |
| R213 | On 05/11/2020 | Bond Future | | | 9.80110 | 83.43635 | 9.90277 | 82.86782 | | 19.30 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 04/02/2021 | Bond Future | | | 9.99880 | 84.37999 | 10.10465 | 83.80542 | | 18.04 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 06/05/2021 | Bond Future | | | 10.19697 | 81.82139 | 10.30715 | 81.24040 | | 16.23 | 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 06/08/2020 | Bond Future | | | 10.87633 | 67.23512 | 11.07978 | 66.07987 | | 23.99 | 0.00 | 0.00 | 0 | 20,627.0 |
| R214 | On 05/11/2020 | Bond Future | | | 11.06083 | 64.65384 | 11.27198 | 63.48703 | | 28.24 | 0.00 | 0.00 | 0 | 3,100.0 |
| R214 | On 04/02/2021 | Bond Future | | | 11.24929 | 65.38510 | 11.46879 | 64.20537 | | 26.26 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 06/05/2021 | Bond Future | | | 11.43586 | 62.85988 | 11.66386 | 61.66671 | | 23.91 | 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 : | | | | | | | | | | | | 175,726,646.98 | 1,572 | 1 344 973.0 |

| 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: 175,726,646.98 1,572 1 344 973.0