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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/10/2020

| 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 | 90.29000 | 90.29000 | | 90.31000 | 90.31000 | | | 0.00 | 0.00 | 0 | 51.0 |
| AL37 | On 05/11/2020 | | Index Future | 760.71700 | 760.71700 | | 758.45200 | 758.45200 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 04/02/2021 | | Index Future | 768.24700 | 768.24700 | | 765.96700 | 765.96700 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 06/05/2021 | | Index Future | 776.52000 | 776.52000 | | 774.22400 | 774.22400 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 05/08/2021 | | Index Future | 784.97000 | 784.97000 | | 782.65400 | 782.65400 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/11/2020 | | Index Future | 813.84000 | 813.84000 | | 810.34500 | 810.34500 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/02/2021 | | Index Future | 821.89600 | 821.89600 | | 818.37400 | 818.37400 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 06/05/2021 | | Index Future | 830.74600 | 830.74600 | | 827.19700 | 827.19700 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/08/2021 | | Index Future | 839.78700 | 839.78700 | | 836.20300 | 836.20300 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 05/11/2020 | | Index Future | 713.75300 | 713.75300 | | 711.29000 | 711.29000 | | | 0.00 | 0.00 | 0 | 226.0 |
| ALBI | On 04/02/2021 | | Index Future | 720.81800 | 720.81800 | | 718.33800 | 718.33800 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 06/05/2021 | | Index Future | 728.58000 | 728.58000 | | 726.08200 | 726.08200 | | | 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 05/08/2021 | Index Future | 736.50900 | | 736.50900 | | 733.98700 | 733.98700 | | | 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 05/11/2020 | Bond Future | 12.09606 | | 71.54596 | | 12.15489 | 71.25199 | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 04/02/2021 | Bond Future | 12.38806 | | 72.25461 | | 12.44950 | 71.95799 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 06/05/2021 | Bond Future | 12.67601 | | 69.25906 | | 12.74014 | 68.95953 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 05/08/2021 | Bond Future | 12.98031 | | 70.02178 | | 13.04739 | 69.71903 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 05/11/2020 | Bond Future | 12.56631 | | 70.37232 | | 12.59964 | 70.19049 | | | 0.00 | 0.00 | 0 | 4,789.0 |
| ES42 | On 04/02/2021 | Bond Future | 12.84208 | | 71.06937 | | 12.87697 | 70.88594 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 06/05/2021 | Bond Future | 13.12504 | | 67.57754 | | 13.16160 | 67.39248 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 05/08/2021 | Bond Future | 13.41614 | | 68.32217 | | 13.45451 | 68.13511 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 05/11/2020 | GOVI | 705.12700 | | 705.12700 | | 702.69300 | 702.69300 | | | 0.00 | 7,051,270.00 | 1 | 1,007.0 |
| GOVI | On 04/02/2021 | GOVI | 712.10600 | | 712.10600 | | 709.65600 | 709.65600 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 06/05/2021 | GOVI | 719.77500 | | 719.77500 | | 717.30600 | 717.30600 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 05/08/2021 | GOVI | 727.60800 | | 727.60800 | | 725.11600 | 725.11600 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/11/2020 | Bond Future | 143.82320 | | 143.82320 | | 143.70821 | 143.70821 | | | 0.00 | 0.00 | 0 | 3,863.0 |
| I2025 | On 04/02/2021 | Bond Future | 143.77588 | | 143.77588 | | 143.66020 | 143.66020 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 06/05/2021 | Bond Future | 145.36081 | | 145.36081 | | 145.24447 | 145.24447 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/08/2021 | Bond Future | 145.46531 | | 145.46531 | | 145.34780 | 145.34780 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 05/11/2020 | Bond Future | 99.67287 | | 99.67287 | | 99.63024 | 99.63024 | | | 0.00 | 0.00 | 0 | 4,935.0 |
| I2029 | On 04/02/2021 | Bond Future | 100.68483 | | 100.68483 | | 100.64209 | 100.64209 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 06/05/2021 | Bond Future | 100.65580 | | 100.65580 | | 100.61308 | 100.61308 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 05/08/2021 | Bond Future | 101.78744 | | 101.78744 | | 101.74427 | 101.74427 | | | 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 05/11/2020 | Bond Future | 93.62477 | | 93.62477 | | 93.78102 | 93.78102 | | | 0.00 | 0.00 | 0 | 10,329.0 |
| I2033 | On 04/02/2021 | Bond Future | 94.57534 | | 94.57534 | | 94.73340 | 94.73340 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 06/05/2021 | Bond Future | 94.40281 | | 94.40281 | | 94.56301 | 94.56301 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 05/08/2021 | Bond Future | 95.46406 | | 95.46406 | | 95.62618 | 95.62618 | | | 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 05/11/2020 | Bond Future | 105.59545 | | 105.59545 | | 105.26822 | 105.26822 | | | 0.00 | 0.00 | 0 | 11,137.0 |
| I2038 | On 04/02/2021 | Bond Future | 104.97153 | | 104.97153 | | 104.64136 | 104.64136 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 06/05/2021 | Bond Future | 106.12905 | | 106.12905 | | 105.79558 | 105.79558 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 05/08/2021 | Bond Future | 105.60136 | | 105.60136 | | 105.26427 | 105.26427 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 05/11/2020 | Bond Future | 93.58770 | | 93.58770 | | 93.54635 | 93.54635 | | | 0.00 | 0.00 | 0 | 16,311.0 |
| I2046 | On 04/02/2021 | Bond Future | 94.53796 | | 94.53796 | | 94.49626 | 94.49626 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 06/05/2021 | Bond Future | 93.79073 | | 93.79073 | | 93.74917 | 93.74917 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 05/08/2021 | Bond Future | 94.84530 | | 94.84530 | | 94.80334 | 94.80334 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 05/11/2020 | Bond Future | 95.82129 | | 95.82129 | | 95.60569 | 95.60569 | | | 0.00 | 0.00 | 0 | 13,963.0 |
| I2050 | On 04/02/2021 | Bond Future | 94.90509 | | 94.90509 | | 94.68766 | 94.68766 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 06/05/2021 | Bond Future | 95.95159 | | 95.95159 | | 95.73204 | 95.73204 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 05/08/2021 | Bond Future | 95.10352 | | 95.10352 | | 94.88172 | 94.88172 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 05/11/2020 | Index Future | 256.48100 | | 256.48100 | | 256.08400 | 256.08400 | | | 0.00 | 0.00 | 0 | 1,201.0 |
| IGOV | On 04/02/2021 | Index Future | 259.08300 | | 259.08300 | | 258.68500 | 258.68500 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 06/05/2021 | Index Future | 261.93600 | | 261.93600 | | 261.53600 | 261.53600 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 05/08/2021 | Index Future | 264.84900 | | 264.84900 | | 264.44600 | 264.44600 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/10/2020 | Jibar Tradeable Future | 3.35500 | | 96.64500 | | 3.35500 | 96.64500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 18/11/2020 | Jibar Tradeable Future | 3.35000 | | 96.65000 | | 3.35000 | 96.65000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/12/2020 | Jibar Tradeable Future | 3.27500 | | 96.72500 | | 3.27500 | 96.72500 | | | 0.00 | 0.00 | 0 | 30,010.0 |
| JIBAR FUTURE | On 20/01/2021 | Jibar Tradeable Future | 3.26000 | | 96.74000 | | 3.27000 | 96.73000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/02/2021 | Jibar Tradeable Future | 3.24000 | | 96.76000 | | 3.26000 | 96.74000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/03/2021 | Jibar Tradeable Future | 3.23500 | | 96.76500 | | 3.25500 | 96.74500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2021 | Jibar Tradeable Future | 3.29000 | | 96.71000 | | 3.32000 | 96.68000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/09/2021 | Jibar Tradeable Future | 3.44500 | | 96.55500 | | 3.48000 | 96.52000 | | | 0.00 | 0.00 | 0 | 30,000.0 |
| JIBAR FUTURE | On 15/12/2021 | Jibar Tradeable Future | 3.57000 | | 96.43000 | | 3.63000 | 96.37000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | 3.72000 | | 96.28000 | | 3.77500 | 96.22500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | 4.01500 | | 95.98500 | | 4.06500 | 95.93500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | 4.36000 | | 95.64000 | | 4.40500 | 95.59500 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 05/11/2020 | Bond Future | 7.20148 | | 120.13736 | | 7.26447 | 119.80058 | | 6.99 | 0.00 | 0.00 | 0 | 85,997.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R186 | On 05/11/2020 | Bond Future | 6.50 | Call | 26.65000 | | 0.02665 | | 24.83000 | 0.02483 | 26.650 | 6.65 | 0.03 | 0.00 | 0 | 80.0 |
| R186 | On 05/11/2020 | Bond Future | 7.00 | Call | 414.65000 | | 0.41465 | | 361.69000 | 0.36169 | 414.650 | 6.88 | 0.31 | 0.00 | 0 | 1,200.0 |
| R186 | On 05/11/2020 | Bond Future | 7.50 | Call | 1,882.24000 | | 1.88224 | | 1,676.39000 | 1.67639 | 1,882.240 | 7.12 | 0.77 | 0.00 | 0 | 80.0 |
| R186 | On 05/11/2020 | Bond Future | 8.00 | Call | 4,209.77000 | | 4.20977 | | 3,900.58000 | 3.90058 | 4,209.770 | 7.55 | 0.97 | 0.00 | 0 | 1,200.0 |
| R186 | On 04/02/2021 | Bond Future | | | 7.38162 | | 116.04894 | | 7.44819 | 115.70925 | | 7.79 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 04/02/2021 | Bond Future | 8.00 | Put | 871.54000 | | 0.87154 | | 988.93000 | 0.98893 | 871.540 | 8.05 | 0.27 | 0.00 | 0 | 15,177.0 |
| R186 | On 06/05/2021 | Bond Future | | | 7.55929 | | 117.30099 | | 7.62978 | 116.95809 | | 7.05 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 05/08/2021 | Bond Future | | | 7.75235 | | 113.31070 | | 7.82723 | 112.96424 | | 6.30 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 05/11/2020 | Bond Future | | | 314.78919 | | 314.78919 | | 314.67180 | 314.67180 | | | 0.00 | 0.00 | 0 | 2,902.0 |
| R197 | On 04/02/2021 | Bond Future | | | 310.13803 | | 310.13803 | | 310.02038 | 310.02038 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 06/05/2021 | Bond Future | | | 313.55715 | | 313.55715 | | 313.43947 | 313.43947 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 05/08/2021 | Bond Future | | | 309.08258 | | 309.08258 | | 308.96406 | 308.96406 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 05/11/2020 | Bond Future | | | 210.90939 | | 210.90939 | | 210.92267 | 210.92267 | | | 0.00 | 0.00 | 0 | 7,907.0 |
| R202 | On 04/02/2021 | Bond Future | | | 208.88280 | | 208.88280 | | 208.89670 | 208.89670 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 06/05/2021 | Bond Future | | | 211.18542 | | 211.18542 | | 211.20053 | 211.20053 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 05/08/2021 | Bond Future | | | 209.31028 | | 209.31028 | | 209.32597 | 209.32597 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 05/11/2020 | Bond Future | | | 4.53442 | | 108.46955 | | 4.55606 | 108.42064 | | 1.81 | 0.00 | 8,569,094.45 | 79 | 33,416.0 |
| R2023 | On 04/02/2021 | Bond Future | | | 4.61141 | | 109.54395 | | 4.63579 | 109.49489 | | 1.79 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 06/05/2021 | Bond Future | | | 4.64672 | | 106.81787 | | 4.67445 | 106.76871 | | 1.79 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 05/08/2021 | Bond Future | | | 4.68466 | | 107.99361 | | 4.71707 | 107.94408 | | 1.62 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 05/11/2020 | Bond Future | | | 9.47720 | | 93.24317 | | 9.54036 | 92.88397 | | 12.43 | 0.00 | 37,297,268.00 | 400 | 91,785.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.10 | Call | 1.88000 | | 0.00188 | | 2.29000 | 0.00229 | 1.880 | 11.69 | 0.00 | 0.00 | 0 | 3,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.34 | Call | 9.23000 | | 0.00923 | | 10.15000 | 0.01015 | 9.230 | 11.69 | 0.01 | 0.00 | 0 | 1,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.36 | Call | 10.43000 | | 0.01043 | | 11.39000 | 0.01139 | 10.430 | 11.69 | 0.01 | 0.00 | 0 | 14,160.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.53 | Call | 27.90000 | | 0.02790 | | 28.78000 | 0.02878 | 27.900 | 11.70 | 0.03 | 0.00 | 0 | 9,414.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.73 | Call | 78.29000 | | 0.07829 | | 76.70000 | 0.07670 | 78.290 | 11.73 | 0.06 | 0.00 | 0 | 3,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.85 | Call | 138.28000 | | 0.13828 | | 132.40000 | 0.13240 | 138.280 | 11.81 | 0.10 | 0.00 | 0 | 3,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.86 | Call | 144.66000 | | 0.14466 | | 138.28000 | 0.13828 | 144.660 | 11.82 | 0.11 | 0.00 | 0 | 14,160.0 |
| R2030 | On 05/11/2020 | Bond Future | 9.03 | Call | 293.60000 | | 0.29360 | | 274.30000 | 0.27430 | 293.600 | 11.96 | 0.19 | 0.00 | 0 | 9,414.0 |
| R2030 | On 05/11/2020 | Bond Future | 9.04 | Call | 305.19000 | | 0.30519 | | 284.84000 | 0.28484 | 305.190 | 11.97 | 0.20 | 0.00 | 0 | 1,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 9.23 | Call | 594.46000 | | 0.59446 | | 547.04000 | 0.54704 | 594.460 | 12.19 | 0.32 | 0.00 | 0 | 3,000.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2030 | On 05/11/2020 | Bond Future | 9.49 | Put | 1,148.17000 | 1.14817 | | 1,402.01000 | 1.40201 | 1,148.170 | 12.42 | 0.48 | 0.00 | 0 | 2,500.0 | |
| R2030 | On 05/11/2020 | Bond Future | 9.60 | Put | 874.62000 | 0.87462 | | 1,098.89000 | 1.09889 | 874.620 | 12.53 | 0.40 | 0.00 | 0 | 3,000.0 | |
| R2030 | On 05/11/2020 | Bond Future | 9.61 | Put | 852.39000 | 0.85239 | | 1,073.89000 | 1.07389 | 852.390 | 12.54 | 0.39 | 0.00 | 0 | 3,000.0 | |
| R2030 | On 05/11/2020 | Bond Future | 9.65 | Put | 767.68000 | 0.76768 | | 978.04000 | 0.97804 | 767.680 | 12.58 | 0.37 | 0.00 | 0 | 2,500.0 | |
| R2030 | On 05/11/2020 | Bond Future | 9.66 | Put | 747.53000 | 0.74753 | | 955.10000 | 0.95510 | 747.530 | 12.59 | 0.36 | 0.00 | 0 | 5,500.0 | |
| R2030 | On 05/11/2020 | Bond Future | 9.86 | Put | 428.15000 | 0.42815 | | 581.22000 | 0.58122 | 428.150 | 12.85 | 0.23 | 0.00 | 0 | 14,160.0 | |
| R2030 | On 05/11/2020 | Bond Future | 9.99 | Put | 290.44000 | 0.29044 | | 411.55000 | 0.41155 | 290.440 | 13.05 | 0.17 | 0.00 | 0 | 2,500.0 | |
| R2030 | On 05/11/2020 | Bond Future | 10.06 | Put | 233.88000 | 0.23388 | | 339.48000 | 0.33948 | 233.880 | 13.16 | 0.14 | 0.00 | 0 | 1,000.0 | |
| R2030 | On 05/11/2020 | Bond Future | 10.37 | Put | 83.92000 | 0.08392 | | 136.68000 | 0.13668 | 83.920 | 13.65 | 0.06 | 0.00 | 0 | 2,000.0 | |
| R2030 | On 05/11/2020 | Bond Future | 10.47 | Put | 59.09000 | 0.05909 | | 100.13000 | 0.10013 | 59.090 | 13.81 | 0.04 | 0.00 | 0 | 3,000.0 | |
| R2030 | On 04/02/2021 | Bond Future | | | 9.69920 | 90.16285 | | 9.76515 | 89.80037 | | 13.93 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 04/02/2021 | Bond Future | 8.20 | Call | 356.68000 | 0.35668 | | 333.28000 | 0.33328 | 356.680 | 13.26 | 0.11 | 0.00 | 0 | 1,600.0 | |
| R2030 | On 04/02/2021 | Bond Future | 8.36 | Call | 467.11000 | 0.46711 | | 436.58000 | 0.43658 | 467.110 | 13.26 | 0.14 | 0.00 | 0 | 800.0 | |
| R2030 | On 04/02/2021 | Bond Future | 8.37 | Call | 474.82000 | 0.47482 | | 443.80000 | 0.44380 | 474.820 | 13.26 | 0.14 | 0.00 | 0 | 1,000.0 | |
| R2030 | On 04/02/2021 | Bond Future | 8.86 | Call | 1,001.96000 | 1.00196 | | 939.20000 | 0.93920 | 1,001.960 | 13.32 | 0.26 | 0.00 | 0 | 800.0 | |
| R2030 | On 04/02/2021 | Bond Future | 9.12 | Call | 1,436.88000 | 1.43688 | | 1,351.05000 | 1.35105 | 1,436.880 | 13.48 | 0.33 | 0.00 | 0 | 1,000.0 | |
| R2030 | On 04/02/2021 | Bond Future | 9.20 | Call | 1,593.81000 | 1.59381 | | 1,500.19000 | 1.50019 | 1,593.810 | 13.53 | 0.36 | 0.00 | 0 | 1,600.0 | |
| R2030 | On 04/02/2021 | Bond Future | 10.20 | Put | 1,705.57000 | 1.70557 | | 1,866.42000 | 1.86642 | 1,705.570 | 14.37 | 0.34 | 0.00 | 0 | 1,800.0 | |
| R2030 | On 06/05/2021 | Bond Future | | | 9.92226 | 91.13628 | | 9.99113 | 90.77027 | | 12.82 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 06/05/2021 | Bond Future | 7.97 | Call | 430.11000 | 0.43011 | | 401.96000 | 0.40196 | 430.110 | 12.20 | 0.11 | 0.00 | 0 | 700.0 | |
| R2030 | On 06/05/2021 | Bond Future | 9.22 | Put | 5,695.71000 | 5.69571 | | 5,960.61000 | 5.96061 | 5,695.710 | 12.32 | 0.66 | 0.00 | 0 | 700.0 | |
| R2030 | On 06/05/2021 | Bond Future | 9.92 | Put | 3,492.68000 | 3.49268 | | 3,697.15000 | 3.69715 | 3,492.680 | 12.77 | 0.48 | 0.00 | 0 | 700.0 | |
| R2030 | On 05/08/2021 | Bond Future | | | 10.16446 | 88.13427 | | 10.23660 | 87.76439 | | 11.31 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 05/08/2021 | Bond Future | 8.95 | Call | 1,139.84000 | 1.13984 | | 1,065.97000 | 1.06597 | 1,139.840 | 10.57 | 0.24 | 0.00 | 0 | 600.0 | |
| R2030 | On 05/08/2021 | Bond Future | 9.45 | Call | 1,905.80000 | 1.90580 | | 1,794.87000 | 1.79487 | 1,905.800 | 10.72 | 0.35 | 0.00 | 0 | 600.0 | |
| R2030 | On 05/08/2021 | Bond Future | 12.10 | Put | 762.16000 | 0.76216 | | 828.96000 | 0.82896 | 762.160 | 12.26 | 0.14 | 0.00 | 0 | 600.0 | |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 05/11/2020 | Bond Future | | | 10.48682 | 86.24158 | | 10.55013 | 85.87033 | | 15.28 | 0.00 | 0.00 | 0 | 121,089.0 | |
| R2032 | On 05/11/2020 | Bond Future | 8.94 | Call | 1.59000 | 0.00159 | | 2.05000 | 0.00205 | 1.590 | 14.30 | 0.00 | 0.00 | 0 | 1,000.0 | |
| R2032 | On 05/11/2020 | Bond Future | 9.11 | Call | 4.73000 | 0.00473 | | 5.66000 | 0.00566 | 4.730 | 14.30 | 0.00 | 0.00 | 0 | 3,000.0 | |
| R2032 | On 05/11/2020 | Bond Future | 9.44 | Call | 29.82000 | 0.02982 | | 31.72000 | 0.03172 | 29.820 | 14.30 | 0.03 | 0.00 | 0 | 1,000.0 | |
| R2032 | On 05/11/2020 | Bond Future | 9.61 | Call | 67.27000 | 0.06727 | | 68.42000 | 0.06842 | 67.270 | 14.30 | 0.05 | 0.00 | 0 | 3,000.0 | |
| R2032 | On 05/11/2020 | Bond Future | 10.99 | Put | 370.74000 | 0.37074 | | 510.41000 | 0.51041 | 370.740 | 15.59 | 0.19 | 0.00 | 0 | 3,000.0 | |
| R2032 | On 05/11/2020 | Bond Future | 11.08 | Put | 287.79000 | 0.28779 | | 407.24000 | 0.40724 | 287.790 | 15.75 | 0.16 | 0.00 | 0 | 1,000.0 | |
| R2032 | On 04/02/2021 | Bond Future | | | 10.72607 | 87.09581 | | 10.79205 | 86.72118 | | 16.38 | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 04/02/2021 | Bond Future | 8.79 | Call | 239.96000 | 0.23996 | | 226.57000 | 0.22657 | 239.960 | 15.50 | 0.07 | 0.00 | 0 | 800.0 | |
| R2032 | On 04/02/2021 | Bond Future | 9.29 | Call | 544.23000 | 0.54423 | | 513.24000 | 0.51324 | 544.230 | 15.50 | 0.15 | 0.00 | 0 | 800.0 | |
| R2032 | On 04/02/2021 | Bond Future | 10.82 | Put | 2,895.26000 | 2.89526 | | 3,110.02000 | 3.11002 | 2,895.260 | 16.23 | 0.46 | 0.00 | 0 | 800.0 | |
| R2032 | On 06/05/2021 | Bond Future | | | 10.96475 | 83.89027 | | 11.03355 | 83.51190 | | 15.87 | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 06/05/2021 | Bond Future | 10.33 | Call | 2,341.65000 | 2.34165 | | 2,227.70000 | 2.22770 | 2,341.650 | 15.12 | 0.38 | 0.00 | 0 | 736.0 | |
| R2032 | On 06/05/2021 | Bond Future | 12.57 | Put | 1,235.22000 | 1.23522 | | 1,332.47000 | 1.33247 | 1,235.220 | 17.20 | 0.19 | 0.00 | 0 | 736.0 | |
| R2032 | On 05/08/2021 | Bond Future | | | 11.21615 | 84.81406 | | 11.28798 | 84.43172 | | 13.29 | 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 | Options Inter |
|------------------|---------------|--------------------|--------|------------|-------------|------------|--------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 05/11/2020 | Bond Future | | | 11.27601 | 84.85265 | | 11.33444 | 84.49566 | | 17.21 | 0.00 | 0.00 | 0 | 102,027.0 |
| R2035 | On 04/02/2021 | Bond Future | | | 11.53091 | 85.69309 | | 11.59188 | 85.33285 | | 18.39 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 04/02/2021 | Bond Future | 10.14 | Put | 9,599.26000 | 9.59926 | 9,927.47000 | 9.92747 | 9,599.260 | | 17.26 | 0.83 | 0.00 | 0 | 650.0 |
| R2035 | On 04/02/2021 | Bond Future | 11.14 | Put | 4,753.73000 | 4.75373 | 5,011.14000 | 5.01114 | 4,753.730 | | 17.70 | 0.59 | 0.00 | 0 | 650.0 |
| R2035 | On 06/05/2021 | Bond Future | | | 11.77686 | 82.14294 | | 11.84040 | 81.77914 | | 17.93 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 06/05/2021 | Bond Future | 10.24 | Call | 1,172.60000 | 1.17260 | 1,119.09000 | 1.11909 | 1,172.600 | | 16.93 | 0.21 | 0.00 | 0 | 793.0 |
| R2035 | On 06/05/2021 | Bond Future | 10.81 | Call | 2,003.26000 | 2.00326 | 1,916.78000 | 1.91678 | 2,003.260 | | 16.93 | 0.32 | 0.00 | 0 | 1,650.0 |
| R2035 | On 06/05/2021 | Bond Future | 11.32 | Put | 5,791.73000 | 5.79173 | 6,032.56000 | 6.03256 | 5,791.730 | | 17.26 | 0.57 | 0.00 | 0 | 793.0 |
| R2035 | On 06/05/2021 | Bond Future | 11.55 | Put | 5,031.07000 | 5.03107 | 5,254.45000 | 5.25445 | 5,031.070 | | 17.50 | 0.52 | 0.00 | 0 | 1,650.0 |
| R2035 | On 06/05/2021 | Bond Future | 12.02 | Put | 3,723.57000 | 3.72357 | 3,911.50000 | 3.91150 | 3,723.570 | | 17.95 | 0.42 | 0.00 | 0 | 793.0 |
| R2035 | On 06/05/2021 | Bond Future | 12.77 | Put | 2,318.12000 | 2.31812 | 2,455.67000 | 2.45567 | 2,318.120 | | 19.01 | 0.29 | 0.00 | 0 | 1,650.0 |
| R2035 | On 05/08/2021 | Bond Future | | | 12.03943 | 83.04740 | | 12.10582 | 82.67971 | | 14.87 | 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 05/11/2020 | Bond Future | | | 11.54930 | 80.19538 | | 11.61272 | 79.81635 | | 18.35 | 0.00 | 75,784,634.10 | 945 | 139,288.0 |
| R2037 | On 04/02/2021 | Bond Future | | | 11.79710 | 76.73554 | | 11.86325 | 76.35302 | | 20.73 | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 04/02/2021 | Bond Future | 9.65 | Call | 242.55000 | 0.24255 | 231.17000 | 0.23117 | 242.550 | | 19.58 | 0.07 | 0.00 | 0 | 72.0 |
| R2037 | On 04/02/2021 | Bond Future | 10.35 | Put | 9,868.17000 | 9.86817 | 10,215.50000 | 10.21550 | 9,868.170 | | 19.58 | 0.83 | 0.00 | 0 | 72.0 |
| R2037 | On 04/02/2021 | Bond Future | 10.48 | Call | 840.30000 | 0.84030 | 798.35000 | 0.79835 | 840.300 | | 19.58 | 0.19 | 0.00 | 0 | 240.0 |
| R2037 | On 04/02/2021 | Bond Future | 10.85 | Put | 7,141.32000 | 7.14132 | 7,458.15000 | 7.45815 | 7,141.320 | | 19.58 | 0.73 | 0.00 | 0 | 72.0 |
| R2037 | On 04/02/2021 | Bond Future | 11.90 | Put | 3,239.62000 | 3.23962 | 3,460.69000 | 3.46069 | 3,239.620 | | 20.63 | 0.45 | 0.00 | 0 | 240.0 |
| R2037 | On 04/02/2021 | Bond Future | 11.97 | Call | 4,050.75000 | 4.05075 | 3,882.37000 | 3.88237 | 4,050.750 | | 20.70 | 0.57 | 0.00 | 0 | 300.0 |
| R2037 | On 04/02/2021 | Bond Future | 13.73 | Put | 614.56000 | 0.61456 | 689.04000 | 0.68904 | 614.560 | | 22.62 | 0.12 | 0.00 | 0 | 300.0 |
| R2037 | On 06/05/2021 | Bond Future | | | 12.04502 | 77.56438 | | 12.11399 | 77.17804 | | 19.12 | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 05/08/2021 | Bond Future | | | 12.31179 | 74.16282 | | 12.38392 | 73.77235 | | 16.88 | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 05/11/2020 | Bond Future | | | 11.69864 | 81.98830 | | 11.73673 | 81.74853 | | 18.84 | 0.00 | 12,790,174.80 | 156 | 72,839.0 |
| R2040 | On 05/11/2020 | Bond Future | 9.50 | Call | 0.03000 | 0.00003 | 0.06000 | 0.00006 | 0.030 | | 17.43 | 0.00 | 0.00 | 0 | 2,000.0 |
| R2040 | On 05/11/2020 | Bond Future | 9.73 | Call | 0.17000 | 0.00017 | 0.33000 | 0.00033 | 0.170 | | 17.43 | 0.00 | 0.00 | 0 | 2,000.0 |
| R2040 | On 05/11/2020 | Bond Future | 10.00 | Call | 1.21000 | 0.00121 | 1.92000 | 0.00192 | 1.210 | | 17.43 | 0.00 | 0.00 | 0 | 2,380.0 |
| R2040 | On 05/11/2020 | Bond Future | 10.23 | Call | 5.19000 | 0.00519 | 7.28000 | 0.00728 | 5.190 | | 17.43 | 0.00 | 0.00 | 0 | 2,000.0 |
| R2040 | On 05/11/2020 | Bond Future | 11.00 | Call | 204.15000 | 0.20415 | 219.93000 | 0.21993 | 204.150 | | 17.52 | 0.12 | 0.00 | 0 | 2,380.0 |
| R2040 | On 05/11/2020 | Bond Future | 11.50 | Put | 2,276.53000 | 2.27653 | 2,515.64000 | 2.51564 | 2,276.530 | | 18.46 | 0.62 | 0.00 | 0 | 2,000.0 |
| R2040 | On 05/11/2020 | Bond Future | 11.70 | Put | 1,569.28000 | 1.56928 | 1,784.69000 | 1.78469 | 1,569.280 | | 18.76 | 0.49 | 0.00 | 0 | 2,000.0 |
| R2040 | On 04/02/2021 | Bond Future | | | 11.94414 | 78.29601 | | 11.98390 | 78.05412 | | 21.23 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 04/02/2021 | Bond Future | 9.49 | Call | 128.01000 | 0.12801 | 128.13000 | 0.12813 | 128.010 | | 19.81 | 0.04 | 0.00 | 0 | 500.0 |
| R2040 | On 04/02/2021 | Bond Future | 9.57 | Call | 149.50000 | 0.14950 | 149.37000 | 0.14937 | 149.500 | | 19.81 | 0.04 | 0.00 | 0 | 800.0 |
| R2040 | On 04/02/2021 | Bond Future | 10.07 | Call | 362.90000 | 0.36290 | 359.19000 | 0.35919 | 362.900 | | 19.81 | 0.09 | 0.00 | 0 | 800.0 |
| R2040 | On 04/02/2021 | Bond Future | 10.24 | Call | 475.64000 | 0.47564 | 469.59000 | 0.46959 | 475.640 | | 19.81 | 0.12 | 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 | 04/02/2021 | | | Bond Future | 11.57 | Put | 4,892.51000 | 4.89251 | 5,078.82000 | 5.07882 | 4,892.510 | 20.26 | 0.58 | 0.00 | 0 | 500.0 |
| R2040 | On | 04/02/2021 | | | Bond Future | 11.74 | Put | 4,294.31000 | 4.29431 | 4,470.62000 | 4.47062 | 4,294.310 | 20.54 | 0.53 | 0.00 | 0 | 800.0 |
| R2040 | On | 06/05/2021 | | | Bond Future | | | 12.18954 | 79.14177 | 12.23102 | 78.89756 | | 19.60 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On | 05/08/2021 | | | Bond Future | | | 12.45363 | 75.50726 | 12.49704 | 75.26056 | | 17.13 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On | 05/08/2021 | | | Bond Future | 11.05 | Call | 1,491.67000 | 1.49167 | 1,448.77000 | 1.44877 | 1,491.670 | 16.04 | 0.25 | 0.00 | 0 | 900.0 |
| R2040 | On | 05/08/2021 | | | Bond Future | 11.55 | Call | 2,298.70000 | 2.29870 | 2,235.52000 | 2.23552 | 2,298.700 | 16.04 | 0.34 | 0.00 | 0 | 900.0 |
| R2040 | On | 05/08/2021 | | | Bond Future | 14.80 | Put | 969.47000 | 0.96947 | 1,018.86000 | 1.01886 | 969.470 | 18.57 | 0.14 | 0.00 | 0 | 900.0 |
| R2040 | On | 31/01/2040 | | | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | | | 11.76672 | 78.55856 | 11.79462 | 78.38388 | | 19.62 | 0.00 | 0.00 | 0 | 47,251.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | 8.87 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 18.16 | 0.00 | 0.00 | 0 | 1,815.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | 9.29 | Call | 0.00000 | 0.00000 | 0.01000 | 0.00001 | 0.000 | 18.16 | 0.00 | 0.00 | 0 | 300.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | 9.34 | Call | 0.00000 | 0.00000 | 0.01000 | 0.00001 | 0.000 | 18.16 | 0.00 | 0.00 | 0 | 525.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | 9.72 | Call | 0.09000 | 0.00009 | 0.18000 | 0.00018 | 0.090 | 18.16 | 0.00 | 0.00 | 0 | 1,815.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | 9.97 | Call | 0.58000 | 0.00058 | 1.04000 | 0.00104 | 0.580 | 18.16 | 0.00 | 0.00 | 0 | 300.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | 10.02 | Call | 0.83000 | 0.00083 | 1.44000 | 0.00144 | 0.830 | 18.16 | 0.00 | 0.00 | 0 | 1,815.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | 10.04 | Call | 0.95000 | 0.00095 | 1.63000 | 0.00163 | 0.950 | 18.16 | 0.00 | 0.00 | 0 | 525.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | 11.06 | Put | 4,861.70000 | 4.86170 | 5,059.36000 | 5.05936 | 4,861.700 | 18.18 | 0.89 | 0.00 | 0 | 525.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | 11.17 | Put | 4,198.74000 | 4.19874 | 4,399.43000 | 4.39943 | 4,198.740 | 18.22 | 0.85 | 0.00 | 0 | 1,815.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | 11.38 | Put | 3,072.02000 | 3.07202 | 3,274.38000 | 3.27438 | 3,072.020 | 18.47 | 0.74 | 0.00 | 0 | 300.0 |
| R2044 | On | 05/11/2020 | | | Bond Future | 11.43 | Put | 2,833.85000 | 2.83385 | 3,035.40000 | 3.03540 | 2,833.850 | 18.56 | 0.71 | 0.00 | 0 | 1,815.0 |
| R2044 | On | 04/02/2021 | | | Bond Future | | | 12.00535 | 74.95743 | 12.03449 | 74.78126 | | 22.10 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On | 04/02/2021 | | | Bond Future | 9.66 | Call | 152.54000 | 0.15254 | 155.26000 | 0.15526 | 152.540 | 20.63 | 0.04 | 0.00 | 0 | 265.0 |
| R2044 | On | 04/02/2021 | | | Bond Future | 10.29 | Put | 12,242.86000 | 12.24286 | 12,420.61000 | 12.42061 | 12,242.860 | 20.63 | 0.89 | 0.00 | 0 | 265.0 |
| R2044 | On | 04/02/2021 | | | Bond Future | 10.84 | Put | 8,694.72000 | 8.69472 | 8,865.82000 | 8.86582 | 8,694.720 | 20.63 | 0.78 | 0.00 | 0 | 265.0 |
| R2044 | On | 06/05/2021 | | | Bond Future | | | 12.24372 | 75.76711 | 12.27412 | 75.58940 | | 20.37 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On | 06/05/2021 | | | Bond Future | 11.35 | Call | 2,259.37000 | 2.25937 | 2,228.70000 | 2.22870 | 2,259.370 | 19.18 | 0.34 | 0.00 | 0 | 3,100.0 |
| R2044 | On | 06/05/2021 | | | Bond Future | 11.90 | Put | 5,629.29000 | 5.62929 | 5,758.43000 | 5.75843 | 5,629.290 | 19.67 | 0.54 | 0.00 | 0 | 3,100.0 |
| R2044 | On | 06/05/2021 | | | Bond Future | 12.50 | Put | 3,876.25000 | 3.87625 | 3,984.10000 | 3.98410 | 3,876.250 | 20.37 | 0.42 | 0.00 | 0 | 3,100.0 |
| R2044 | On | 05/08/2021 | | | Bond Future | | | 12.50016 | 72.22066 | 12.53201 | 72.04112 | | 17.81 | 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 | 05/11/2020 | | | Bond Future | | | 11.71587 | 77.50210 | 11.74882 | 77.29227 | | 20.08 | 0.00 | 54,173,967.90 | 699 | 113,143.0 |
| R2048 | On | 05/11/2020 | | | Bond Future | 10.00 | Call | 0.86000 | 0.00086 | 1.44000 | 0.00144 | 0.860 | 18.55 | 0.00 | 0.00 | 0 | 950.0 |
| R2048 | On | 05/11/2020 | | | Bond Future | 11.00 | Call | 187.13000 | 0.18713 | 206.19000 | 0.20619 | 187.130 | 18.64 | 0.11 | 0.00 | 0 | 950.0 |
| R2048 | On | 04/02/2021 | | | Bond Future | | | 11.95242 | 78.26976 | 11.98688 | 78.05815 | | 21.32 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On | 04/02/2021 | | | Bond Future | 10.75 | Call | 942.31000 | 0.94231 | 931.43000 | 0.93143 | 942.310 | 19.85 | 0.20 | 0.00 | 0 | 2,590.0 |
| R2048 | On | 04/02/2021 | | | Bond Future | 11.50 | Call | 2,417.02000 | 2.41702 | 2,378.42000 | 2.37842 | 2,417.020 | 20.63 | 0.40 | 0.00 | 0 | 2,590.0 |
| R2048 | On | 06/05/2021 | | | Bond Future | | | 12.18025 | 74.70260 | 12.21624 | 74.48898 | | 20.81 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On | 05/08/2021 | | | Bond Future | | | 12.42299 | 75.52516 | 12.46068 | 75.30938 | | 17.10 | 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 | 05/11/2020 | | | Bond Future | | | 3.49088 | 101.99951 | 3.48880 | 102.00031 | | 0.18 | 0.00 | 0.00 | 0 | 7,525.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Options Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|------------------|
| 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 05/11/2020 | Bond Future | | | 11.07579 | | 65.41353 | | 11.13375 | 65.10536 | | 19.66 | 0.00 | 17,007,517.80 | 260 | 27,804.0 |
| R209 | On 04/02/2021 | Bond Future | | | 11.29257 | | 66.06145 | | 11.35275 | 65.75044 | | 21.15 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 06/05/2021 | Bond Future | | | 11.50763 | | 63.63387 | | 11.57012 | 63.31978 | | 20.33 | 0.00 | 0.00 | 0 | 2,850.0 |
| R209 | On 06/05/2021 | Bond Future | 10.25 | Call | 1,408.60000 | | 1.40860 | | 1,348.29000 | 1.34829 | 1,408.600 | 19.51 | 0.27 | 0.00 | 0 | 5,325.0 |
| R209 | On 06/05/2021 | Bond Future | 11.25 | Put | 4,523.11000 | | 4.52311 | | 4,717.32000 | 4.71732 | 4,523.110 | 19.88 | 0.53 | 0.00 | 0 | 7,150.0 |
| R209 | On 06/05/2021 | Bond Future | 12.25 | Put | 2,351.94000 | | 2.35194 | | 2,483.10000 | 2.48310 | 2,351.940 | 20.99 | 0.33 | 0.00 | 0 | 7,150.0 |
| R209 | On 05/08/2021 | Bond Future | | | 11.73193 | | 64.33459 | | 11.79690 | 64.01716 | | 17.42 | 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 |
| 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 05/11/2020 | Bond Future | | | 186.46990 | | 186.46990 | | 186.39114 | 186.39114 | | | 0.00 | 0.00 | 0 | 2,230.0 |
| R210 | On 04/02/2021 | Bond Future | | | 188.36307 | | 188.36307 | | 188.28415 | 188.28415 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 06/05/2021 | Bond Future | | | 187.72696 | | 187.72696 | | 187.64778 | 187.64778 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 05/08/2021 | Bond Future | | | 189.83753 | | 189.83753 | | 189.75777 | 189.75777 | | | 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 05/11/2020 | Bond Future | | | 170.26521 | | 170.26521 | | 170.20777 | 170.20777 | | | 0.00 | 0.00 | 0 | 6,889.0 |
| R212 | On 04/02/2021 | Bond Future | | | 169.69689 | | 169.69689 | | 169.63938 | 169.63938 | | | 0.00 | 0.00 | 0 | 0.0 |
| R212 | On 06/05/2021 | Bond Future | | | 171.56782 | | 171.56782 | | 171.51036 | 171.51036 | | | 0.00 | 0.00 | 0 | 0.0 |
| R212 | On 05/08/2021 | Bond Future | | | 171.16599 | | 171.16599 | | 171.10813 | 171.10813 | | | 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 05/11/2020 | Bond Future | | | 9.97842 | | 82.44815 | | 10.03653 | 82.12771 | | 14.46 | 0.00 | 0.00 | 0 | 16,600.0 |
| R213 | On 04/02/2021 | Bond Future | | | 10.20516 | | 83.26476 | | 10.26570 | 82.94141 | | 15.54 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 06/05/2021 | Bond Future | | | 10.42336 | | 80.63356 | | 10.48637 | 80.30706 | | 14.91 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 05/08/2021 | Bond Future | | | 10.65686 | | 81.52122 | | 10.72260 | 81.19126 | | 12.67 | 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 05/11/2020 | Bond Future | | | 11.41142 | | 62.73541 | | 11.44415 | 62.56111 | | 21.02 | 0.00 | 9,096,634.45 | 145 | 17,464.0 |
| R214 | On 04/02/2021 | Bond Future | | | 11.63095 | | 63.35680 | | 11.66501 | 63.18099 | | 22.56 | 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 |
|--------------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|--------------------|
| R214 | On 06/05/2021 | Bond Future | 11.84144 | 60.76309 | | 11.87683 | 60.58563 | | 21.73 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 05/08/2021 | Bond Future | 12.06445 | 61.43212 | | 12.10132 | 61.25282 | | 18.59 | 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 : | | | | | | | | | | | 221,770,561.50 | 2,685 | 1 253 230.0 |
| Grand Total: | | | | | | | | | | | 221,770,561.50 | 2,685 | 1 253 230.0 |