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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/10/2020

| 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 | | 90.21000 | 90.21000 | | 90.19000 | 90.19000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 05/11/2020 | Index Future | | 762.69900 | 762.69900 | | 763.85400 | 763.85400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/02/2021 | Index Future | | 770.14700 | 770.14700 | | 771.32200 | 771.32200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/05/2021 | Index Future | | 778.37600 | 778.37600 | | 779.57400 | 779.57400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 05/08/2021 | Index Future | | 786.76000 | 786.76000 | | 787.97400 | 787.97400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/11/2020 | Index Future | | 824.27300 | 824.27300 | | 823.46800 | 823.46800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/02/2021 | Index Future | | 832.32100 | 832.32100 | | 831.51900 | 831.51900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/05/2021 | Index Future | | 841.21500 | 841.21500 | | 840.41500 | 840.41500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/08/2021 | Index Future | | 850.27600 | 850.27600 | | 849.47100 | 849.47100 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 05/11/2020 | Index Future | | 722.58000 | 722.58000 | | 722.39800 | 722.39800 | | | 0.00 | 1,206,708,600.00 | 167 | 202.00 |
| ALBI | On 04/02/2021 | Index Future | | 729.63600 | 729.63600 | | 729.46000 | 729.46000 | | | 0.00 | 1,218,492,120.00 | 167 | 181.00 |
| ALBI | On 06/05/2021 | Index Future | | 737.43200 | 737.43200 | | 737.26400 | 737.26400 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| ALBI | On 05/08/2021 | Index Future | 745.37500 | 745.37500 | | 745.20800 | 745.20800 | | | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 05/11/2020 | Bond Future | 11.76609 | 73.22808 | | 11.79425 | 73.08229 | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 04/02/2021 | Bond Future | 12.04527 | 73.94368 | | 12.07462 | 73.79676 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/05/2021 | Bond Future | 12.31927 | 70.96041 | | 12.34984 | 70.81225 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 05/08/2021 | Bond Future | 12.60900 | 71.73371 | | 12.64094 | 71.58401 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 05/11/2020 | Bond Future | 12.38473 | 71.37736 | | 12.37253 | 71.44577 | | | 0.00 | 0.00 | 0 | 4,789.00 |
| ES42 | On 04/02/2021 | Bond Future | 12.65363 | 72.07491 | | 12.64081 | 72.14424 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/05/2021 | Bond Future | 12.92844 | 68.58802 | | 12.91493 | 68.65842 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 05/08/2021 | Bond Future | 13.21144 | 69.33586 | | 13.19725 | 69.40713 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 05/11/2020 | GOVI | 713.60200 | 713.60200 | | 713.44800 | 713.44800 | | | 0.00 | 0.00 | 0 | 254.00 |
| GOVI | On 04/02/2021 | GOVI | 720.57000 | 720.57000 | | 720.42300 | 720.42300 | | | 0.00 | 7,205,700.00 | 1 | 941.00 |
| GOVI | On 06/05/2021 | GOVI | 728.27000 | 728.27000 | | 728.13000 | 728.13000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 05/08/2021 | GOVI | 736.11400 | 736.11400 | | 735.97600 | 735.97600 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 05/11/2020 | Bond Future | 144.75789 | 144.75789 | | 144.67195 | 144.67195 | | | 0.00 | 323,678,642.04 | 2,236 | 3,018.00 |
| I2025 | On 04/02/2021 | Bond Future | 144.70097 | 144.70097 | | 144.61480 | 144.61480 | | | 0.00 | 353,070,366.80 | 2,440 | 2,610.00 |
| I2025 | On 06/05/2021 | Bond Future | 146.28428 | 146.28428 | | 146.19779 | 146.19779 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 05/08/2021 | Bond Future | 146.38276 | 146.38276 | | 146.29553 | 146.29553 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 05/11/2020 | Bond Future | 100.34306 | 100.34306 | | 100.52885 | 100.52885 | | | 0.00 | 283,168,115.32 | 2,822 | 1,106.00 |
| I2029 | On 04/02/2021 | Bond Future | 101.34865 | 101.34865 | | 101.53663 | 101.53663 | | | 0.00 | 285,904,541.65 | 2,821 | 3,958.00 |
| I2029 | On 06/05/2021 | Bond Future | 101.31875 | 101.31875 | | 101.50921 | 101.50921 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 05/08/2021 | Bond Future | 102.44638 | 102.44638 | | 102.63917 | 102.63917 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| I2033 | On 05/11/2020 | Bond Future | 94.54932 | 94.54932 | | 94.35879 | 94.35879 | | | 0.00 | 155,533,631.40 | 1,645 | 9,139.00 |
| I2033 | On 04/02/2021 | Bond Future | 95.49680 | 95.49680 | | 95.30475 | 95.30475 | | | 0.00 | 156,901,242.40 | 1,643 | 1,643.00 |
| I2033 | On 06/05/2021 | Bond Future | 95.32663 | 95.32663 | | 95.13288 | 95.13288 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 05/08/2021 | Bond Future | 96.38765 | 96.38765 | | 96.19185 | 96.19185 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 05/11/2020 | Bond Future | 105.40326 | 105.40326 | | 105.35660 | 105.35660 | | | 0.00 | 168,645,216.00 | 1,600 | 7,852.00 |
| I2038 | On 04/02/2021 | Bond Future | 104.76351 | 104.76351 | | 104.71689 | 104.71689 | | | 0.00 | 0.00 | 0 | 3,294.00 |
| I2038 | On 06/05/2021 | Bond Future | 105.91010 | 105.91010 | | 105.86340 | 105.86340 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 05/08/2021 | Bond Future | 105.36815 | 105.36815 | | 105.32106 | 105.32106 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 05/11/2020 | Bond Future | 92.83710 | 92.83710 | | 93.33994 | 93.33994 | | | 0.00 | 724,500,728.40 | 7,804 | 4,647.00 |
| I2046 | On 04/02/2021 | Bond Future | 93.76740 | 93.76740 | | 94.27560 | 94.27560 | | | 0.00 | 704,755,778.40 | 7,516 | 11,776.00 |
| I2046 | On 06/05/2021 | Bond Future | 93.00427 | 93.00427 | | 93.51825 | 93.51825 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 05/08/2021 | Bond Future | 94.03949 | 94.03949 | | 94.55941 | 94.55941 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 05/11/2020 | Bond Future | 95.03105 | 95.03105 | | 95.24552 | 95.24552 | | | 0.00 | 682,322,939.00 | 7,180 | 6,680.00 |
| I2050 | On 04/02/2021 | Bond Future | 94.09446 | 94.09446 | | 94.31155 | 94.31155 | | | 0.00 | 677,856,489.84 | 7,204 | 9,804.00 |
| I2050 | On 06/05/2021 | Bond Future | 95.12413 | 95.12413 | | 95.34393 | 95.34393 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 05/08/2021 | Bond Future | 94.25624 | 94.25624 | | 94.47871 | 94.47871 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 05/11/2020 | Index Future | 257.43900 | 257.43900 | | 257.31400 | 257.31400 | | | 0.00 | 0.00 | 0 | 464.00 |
| I GOV | On 04/02/2021 | Index Future | 260.01700 | 260.01700 | | 259.89300 | 259.89300 | | | 0.00 | 0.00 | 0 | 546.00 |
| I GOV | On 06/05/2021 | Index Future | 262.85800 | 262.85800 | | 262.73700 | 262.73700 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 05/08/2021 | Index Future | 265.75200 | 265.75200 | | 265.63100 | 265.63100 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/11/2020 | Jibar Tradeable Future | 3.33500 | 96.66500 | | 3.32500 | 96.67500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2020 | Jibar Tradeable Future | 3.22500 | 96.77500 | | 3.21500 | 96.78500 | | | 0.00 | 0.00 | 0 | 30,010.00 |
| JIBAR FUTURE | On 20/01/2021 | Jibar Tradeable Future | 3.20000 | 96.80000 | | 3.19000 | 96.81000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/02/2021 | Jibar Tradeable Future | 3.16000 | 96.84000 | | 3.14000 | 96.86000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/03/2021 | Jibar Tradeable Future | 3.15500 | 96.84500 | | 3.14500 | 96.85500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/04/2021 | Jibar Tradeable Future | 3.14000 | 96.86000 | | 3.13000 | 96.87000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2021 | Jibar Tradeable Future | 3.19000 | 96.81000 | | 3.18000 | 96.82000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/09/2021 | Jibar Tradeable Future | 3.28500 | 96.71500 | | 3.27500 | 96.72500 | | | 0.00 | 0.00 | 0 | 30,000.00 |
| JIBAR FUTURE | On 15/12/2021 | Jibar Tradeable Future | 3.47000 | 96.53000 | | 3.46000 | 96.54000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | 3.57000 | 96.43000 | | 3.55000 | 96.45000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | 3.99500 | 96.00500 | | 3.99000 | 96.01000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | 4.30500 | 95.69500 | | 4.30500 | 95.69500 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/11/2020 | Bond Future | 7.14402 | 120.44565 | | 7.10570 | 120.65182 | | 6.98 | 0.00 | 434,808,796.50 | 3,610 | 82,430.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R186 | On 05/11/2020 | Bond Future | 6.50 | Call | 2.05000 | 0.00205 | | 9.05000 | 0.00905 | 2.050 | 6.73 | 0.00 | 0.00 | 0 | 80.00 |
| R186 | On 05/11/2020 | Bond Future | 7.00 | Call | 252.47000 | 0.25247 | | 390.41000 | 0.39041 | 252.470 | 6.98 | 0.29 | 0.00 | 0 | 1,200.00 |
| R186 | On 05/11/2020 | Bond Future | 7.50 | Call | 1,957.97000 | 1.95797 | | 2,179.25000 | 2.17925 | 1,957.970 | 7.31 | 0.91 | 0.00 | 0 | 80.00 |
| R186 | On 05/11/2020 | Bond Future | 8.00 | Call | 4,488.40000 | 4.48840 | | 4,695.64000 | 4.69564 | 4,488.400 | 7.74 | 1.00 | 0.00 | 0 | 1,200.00 |
| R186 | On 04/02/2021 | Bond Future | | | 7.32388 | 116.34461 | | 7.28324 | 116.55329 | | 7.77 | 0.00 | 491,206,943.42 | 4,222 | 4,187.00 |
| R186 | On 04/02/2021 | Bond Future | 8.00 | Put | 724.44000 | 0.72444 | | 698.27000 | 0.69827 | 724.440 | 8.22 | 0.24 | 0.00 | 0 | 15,177.00 |
| R186 | On 06/05/2021 | Bond Future | | | 7.50007 | 117.59008 | | 7.45688 | 117.80151 | | 6.90 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/08/2021 | Bond Future | | | 7.69224 | 113.58980 | | 7.64629 | 113.80375 | | 5.92 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 05/11/2020 | Bond Future | | | 316.87156 | 316.87156 | | 316.75392 | 316.75392 | | | 0.00 | 950,614.68 | 3 | 2,899.00 |
| R197 | On 04/02/2021 | Bond Future | | | 312.20023 | 312.20023 | | 312.08276 | 312.08276 | | | 0.00 | 936,600.69 | 3 | 1,403.00 |
| R197 | On 06/05/2021 | Bond Future | | | 315.61632 | 315.61632 | | 315.49893 | 315.49893 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 05/08/2021 | Bond Future | | | 311.12987 | 311.12987 | | 311.01164 | 311.01164 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 05/11/2020 | Bond Future | | | 213.16911 | 213.16911 | | 213.07559 | 213.07559 | | | 0.00 | 1,164,969,186.15 | 5,465 | 3,928.00 |
| R202 | On 04/02/2021 | Bond Future | | | 211.13750 | 211.13750 | | 211.04396 | 211.04396 | | | 0.00 | 1,173,291,087.50 | 5,557 | 7,370.00 |
| R202 | On 06/05/2021 | Bond Future | | | 213.44765 | 213.44765 | | 213.35394 | 213.35394 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 05/08/2021 | Bond Future | | | 211.57438 | 211.57438 | | 211.47985 | 211.47985 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 05/11/2020 | Bond Future | | | 4.36488 | 108.85372 | | 4.37588 | 108.82874 | | 1.84 | 0.00 | 38,643,070.60 | 355 | 33,026.00 |
| R2023 | On 04/02/2021 | Bond Future | | | 4.42628 | 109.91746 | | 4.43853 | 109.89269 | | 1.81 | 0.00 | 39,020,698.30 | 355 | 3,620.00 |
| R2023 | On 06/05/2021 | Bond Future | | | 4.43928 | 107.18656 | | 4.45307 | 107.16200 | | 1.78 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 05/08/2021 | Bond Future | | | 4.44934 | 108.35415 | | 4.46540 | 108.32949 | | 1.59 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 05/11/2020 | Bond Future | | | 9.28817 | 94.32935 | | 9.30058 | 94.25753 | | 12.45 | 0.00 | 589,181,120.10 | 6,246 | 92,059.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.10 | Call | 0.03000 | 0.00003 | | 0.20000 | 0.00020 | 0.030 | 11.68 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.34 | Call | 0.63000 | 0.00063 | | 2.30000 | 0.00230 | 0.630 | 11.70 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.36 | Call | 0.80000 | 0.00080 | | 2.77000 | 0.00277 | 0.800 | 11.70 | 0.00 | 0.00 | 0 | 14,160.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.53 | Call | 4.95000 | 0.00495 | | 12.10000 | 0.01210 | 4.950 | 11.76 | 0.01 | 0.00 | 0 | 9,414.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.73 | Call | 30.94000 | 0.03094 | | 54.44000 | 0.05444 | 30.940 | 11.92 | 0.04 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.85 | Call | 77.36000 | 0.07736 | | 116.83000 | 0.11683 | 77.360 | 12.06 | 0.09 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.86 | Call | 83.00000 | 0.08300 | | 123.95000 | 0.12395 | 83.000 | 12.07 | 0.09 | 0.00 | 0 | 14,160.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.03 | Call | 238.75000 | 0.23875 | | 303.63000 | 0.30363 | 238.750 | 12.26 | 0.22 | 0.00 | 0 | 9,414.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.04 | Call | 252.08000 | 0.25208 | | 318.10000 | 0.31810 | 252.080 | 12.27 | 0.23 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.23 | Call | 618.59000 | 0.61859 | | 694.46000 | 0.69446 | 618.590 | 12.43 | 0.44 | 0.00 | 0 | 3,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2030 | On 05/11/2020 | Bond Future | 9.49 | Put | 338.31000 | 0.33831 | | 454.75000 | 0.45475 | 338.310 | 12.69 | 0.27 | 0.00 | 0 | 2,500.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.60 | Put | 200.55000 | 0.20055 | | 294.20000 | 0.29420 | 200.550 | 12.85 | 0.18 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.61 | Put | 190.78000 | 0.19078 | | 282.29000 | 0.28229 | 190.780 | 12.86 | 0.17 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.65 | Put | 155.56000 | 0.15556 | | 238.52000 | 0.23852 | 155.560 | 12.92 | 0.15 | 0.00 | 0 | 2,500.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.66 | Put | 147.68000 | 0.14768 | | 228.53000 | 0.22853 | 147.680 | 12.94 | 0.14 | 0.00 | 0 | 5,500.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.86 | Put | 48.15000 | 0.04815 | | 91.56000 | 0.09156 | 48.150 | 13.25 | 0.05 | 0.00 | 0 | 14,160.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.99 | Put | 21.53000 | 0.02153 | | 47.83000 | 0.04783 | 21.530 | 13.45 | 0.03 | 0.00 | 0 | 2,500.00 |
| R2030 | On 05/11/2020 | Bond Future | 10.06 | Put | 13.61000 | 0.01361 | | 33.09000 | 0.03309 | 13.610 | 13.56 | 0.02 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 10.37 | Put | 1.29000 | 0.00129 | | 5.06000 | 0.00506 | 1.290 | 13.86 | 0.00 | 0.00 | 0 | 2,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 10.47 | Put | 0.51000 | 0.00051 | | 2.43000 | 0.00243 | 0.510 | 13.86 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2030 | On 04/02/2021 | Bond Future | | | 9.50394 | 91.24732 | | 9.51684 | 91.17515 | | 13.91 | 0.00 | 553,962,479.72 | 6,071 | 12,484.00 |
| R2030 | On 04/02/2021 | Bond Future | 8.20 | Call | 396.60000 | 0.39660 | | 406.96000 | 0.40696 | 396.600 | 13.20 | 0.13 | 0.00 | 0 | 1,600.00 |
| R2030 | On 04/02/2021 | Bond Future | 8.36 | Call | 524.84000 | 0.52484 | | 536.06000 | 0.53606 | 524.840 | 13.20 | 0.16 | 0.00 | 0 | 800.00 |
| R2030 | On 04/02/2021 | Bond Future | 8.37 | Call | 533.83000 | 0.53383 | | 545.09000 | 0.54509 | 533.830 | 13.20 | 0.16 | 0.00 | 0 | 1,000.00 |
| R2030 | On 04/02/2021 | Bond Future | 8.86 | Call | 1,178.44000 | 1.17844 | | 1,189.85000 | 1.18985 | 1,178.440 | 13.43 | 0.30 | 0.00 | 0 | 800.00 |
| R2030 | On 04/02/2021 | Bond Future | 9.12 | Call | 1,692.66000 | 1.69266 | | 1,701.81000 | 1.70181 | 1,692.660 | 13.64 | 0.38 | 0.00 | 0 | 1,000.00 |
| R2030 | On 04/02/2021 | Bond Future | 9.20 | Call | 1,875.08000 | 1.87508 | | 1,883.15000 | 1.88315 | 1,875.080 | 13.70 | 0.41 | 0.00 | 0 | 1,600.00 |
| R2030 | On 04/02/2021 | Bond Future | 10.20 | Put | 1,262.04000 | 1.26204 | | 1,317.37000 | 1.31737 | 1,262.040 | 14.68 | 0.28 | 0.00 | 0 | 1,800.00 |
| R2030 | On 06/05/2021 | Bond Future | | | 9.71960 | 92.22479 | | 9.73300 | 92.15228 | | 12.54 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 06/05/2021 | Bond Future | 7.97 | Call | 460.67000 | 0.46067 | | 464.35000 | 0.46435 | 460.670 | 11.90 | 0.12 | 0.00 | 0 | 700.00 |
| R2030 | On 06/05/2021 | Bond Future | 9.22 | Put | 4,863.54000 | 4.86354 | | 4,932.38000 | 4.93238 | 4,863.540 | 12.20 | 0.61 | 0.00 | 0 | 700.00 |
| R2030 | On 06/05/2021 | Bond Future | 9.92 | Put | 2,845.49000 | 2.84549 | | 2,902.77000 | 2.90277 | 2,845.490 | 12.66 | 0.43 | 0.00 | 0 | 700.00 |
| R2030 | On 05/08/2021 | Bond Future | | | 9.95413 | 89.22432 | | 9.96814 | 89.15117 | | 10.62 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 05/08/2021 | Bond Future | 8.95 | Call | 1,182.75000 | 1.18275 | | 1,177.00000 | 1.17700 | 1,182.750 | 9.90 | 0.26 | 0.00 | 0 | 600.00 |
| R2030 | On 05/08/2021 | Bond Future | 9.45 | Call | 2,089.24000 | 2.08924 | | 2,077.21000 | 2.07721 | 2,089.240 | 10.24 | 0.39 | 0.00 | 0 | 600.00 |
| R2030 | On 05/08/2021 | Bond Future | 12.10 | Put | 466.35000 | 0.46635 | | 482.69000 | 0.48269 | 466.350 | 11.55 | 0.10 | 0.00 | 0 | 600.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 05/11/2020 | Bond Future | | | 10.28022 | 87.46874 | | 10.29280 | 87.39333 | | 15.37 | 0.00 | 265,555,094.64 | 3,036 | 123,045.00 |
| R2032 | On 05/11/2020 | Bond Future | 8.94 | Call | 0.02000 | 0.00002 | | 0.15000 | 0.00015 | 0.020 | 14.35 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 9.11 | Call | 0.17000 | 0.00017 | | 0.81000 | 0.00081 | 0.170 | 14.35 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 9.44 | Call | 4.95000 | 0.00495 | | 12.49000 | 0.01249 | 4.950 | 14.35 | 0.01 | 0.00 | 0 | 1,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 9.61 | Call | 20.77000 | 0.02077 | | 40.22000 | 0.04022 | 20.770 | 14.38 | 0.03 | 0.00 | 0 | 3,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 10.99 | Put | 32.08000 | 0.03208 | | 67.04000 | 0.06704 | 32.080 | 16.13 | 0.03 | 0.00 | 0 | 3,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 11.08 | Put | 19.00000 | 0.01900 | | 43.97000 | 0.04397 | 19.000 | 16.31 | 0.02 | 0.00 | 0 | 1,000.00 |
| R2032 | On 04/02/2021 | Bond Future | | | 10.51265 | 88.32345 | | 10.52570 | 88.24768 | | 16.43 | 0.00 | 63,239,590.20 | 716 | 3,148.00 |
| R2032 | On 04/02/2021 | Bond Future | 8.79 | Call | 265.94000 | 0.26594 | | 275.97000 | 0.27597 | 265.940 | 15.50 | 0.08 | 0.00 | 0 | 800.00 |
| R2032 | On 04/02/2021 | Bond Future | 9.29 | Call | 621.15000 | 0.62115 | | 635.09000 | 0.63509 | 621.150 | 15.50 | 0.17 | 0.00 | 0 | 800.00 |
| R2032 | On 04/02/2021 | Bond Future | 10.82 | Put | 2,227.23000 | 2.22723 | | 2,300.53000 | 2.30053 | 2,227.230 | 16.50 | 0.39 | 0.00 | 0 | 800.00 |
| R2032 | On 06/05/2021 | Bond Future | | | 10.74337 | 85.12401 | | 10.75692 | 85.04778 | | 15.59 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 06/05/2021 | Bond Future | 10.33 | Call | 2,734.95000 | 2.73495 | | 2,731.41000 | 2.73141 | 2,734.950 | 15.24 | 0.42 | 0.00 | 0 | 736.00 |
| R2032 | On 06/05/2021 | Bond Future | 12.57 | Put | 879.66000 | 0.87966 | | 910.78000 | 0.91078 | 879.660 | 16.91 | 0.15 | 0.00 | 0 | 736.00 |
| R2032 | On 05/08/2021 | Bond Future | | | 10.98676 | 86.05165 | | 11.00088 | 85.97474 | | 12.55 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2032 | On 31/03/2032 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 05/11/2020 | Bond Future | 11.01180 | 86.49578 | | 11.02452 | 86.41558 | | 17.31 | 0.00 | 773,272,273.20 | 8,940 | 86,266.00 |
| R2035 | On 04/02/2021 | Bond Future | 11.25700 | 87.34102 | | 11.27021 | 87.26042 | | 18.45 | 0.00 | 790,261,548.96 | 9,048 | 11,557.00 |
| R2035 | On 04/02/2021 | Bond Future | 10.14 | Put | 8,109.81000 | 8.10981 | 8,206.99000 | 8.20699 | 8,109.810 | 17.23 | 0.00 | 0 | 650.00 |
| R2035 | On 04/02/2021 | Bond Future | 11.14 | Put | 3,692.42000 | 3.69242 | 3,782.79000 | 3.78279 | 3,692.420 | 18.05 | 0.00 | 0 | 650.00 |
| R2035 | On 06/05/2021 | Bond Future | 11.49247 | 83.80161 | | 11.50617 | 83.72055 | | 17.70 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 06/05/2021 | Bond Future | 10.24 | Call | 1,387.04000 | 1.38704 | 1,391.91000 | 1.39191 | 1,387.040 | 16.64 | 0.00 | 0 | 793.00 |
| R2035 | On 06/05/2021 | Bond Future | 10.81 | Call | 2,385.59000 | 2.38559 | 2,385.68000 | 2.38568 | 2,385.590 | 16.71 | 0.00 | 0 | 1,650.00 |
| R2035 | On 06/05/2021 | Bond Future | 11.32 | Put | 4,746.58000 | 4.74658 | 4,820.90000 | 4.82090 | 4,746.580 | 17.27 | 0.00 | 0 | 793.00 |
| R2035 | On 06/05/2021 | Bond Future | 11.55 | Put | 4,066.18000 | 4.06618 | 4,136.63000 | 4.13663 | 4,066.180 | 17.51 | 0.00 | 0 | 1,650.00 |
| R2035 | On 06/05/2021 | Bond Future | 12.02 | Put | 2,928.41000 | 2.92841 | 2,990.00000 | 2.99000 | 2,928.410 | 17.98 | 0.00 | 0 | 793.00 |
| R2035 | On 06/05/2021 | Bond Future | 12.77 | Put | 1,780.58000 | 1.78058 | 1,828.65000 | 1.82865 | 1,780.580 | 19.20 | 0.00 | 0 | 1,650.00 |
| R2035 | On 05/08/2021 | Bond Future | 11.74402 | 84.71472 | | 11.75831 | 84.63288 | | 14.10 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 05/11/2020 | Bond Future | 11.28099 | 81.83098 | | 11.30369 | 81.69056 | | 18.53 | 0.00 | 71,192,952.60 | 870 | 80,805.00 |
| R2037 | On 04/02/2021 | Bond Future | 11.51899 | 78.37657 | | 11.54261 | 78.23510 | | 20.85 | 0.00 | 48,044,837.41 | 613 | 49,905.00 |
| R2037 | On 04/02/2021 | Bond Future | 9.65 | Call | 289.67000 | 0.28967 | 296.09000 | 0.29609 | 289.670 | 19.58 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.35 | Put | 8,385.14000 | 8.38514 | 8,531.59000 | 8.53159 | 8,385.140 | 19.58 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.48 | Call | 1,030.29000 | 1.03029 | 1,033.87000 | 1.03387 | 1,030.290 | 19.58 | 0.00 | 0 | 240.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.85 | Put | 5,820.78000 | 5.82078 | 5,959.33000 | 5.95933 | 5,820.780 | 19.70 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 11.90 | Put | 2,407.22000 | 2.40722 | 2,509.50000 | 2.50950 | 2,407.220 | 21.04 | 0.00 | 0 | 240.00 |
| R2037 | On 04/02/2021 | Bond Future | 11.97 | Call | 4,891.67000 | 4.89167 | 4,849.47000 | 4.84947 | 4,891.670 | 21.12 | 0.00 | 0 | 300.00 |
| R2037 | On 04/02/2021 | Bond Future | 13.73 | Put | 352.27000 | 0.35227 | 384.66000 | 0.38466 | 352.270 | 22.74 | 0.00 | 0 | 300.00 |
| R2037 | On 06/05/2021 | Bond Future | 11.75611 | 79.21654 | | 11.78067 | 79.07393 | | 18.89 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 05/08/2021 | Bond Future | 12.01134 | 75.82416 | | 12.03699 | 75.68010 | | 15.96 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.45075 | 83.57804 | | 11.46840 | 83.46314 | | 19.09 | 0.00 | 315,507,101.00 | 3,775 | 64,098.00 |
| R2040 | On 05/11/2020 | Bond Future | 9.50 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 17.61 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 9.73 | Call | 0.00000 | 0.00000 | 0.01000 | 0.00001 | 0.000 | 17.61 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 10.00 | Call | 0.02000 | 0.00002 | 0.13000 | 0.00013 | 0.020 | 17.61 | 0.00 | 0 | 2,380.00 |
| R2040 | On 05/11/2020 | Bond Future | 10.23 | Call | 0.25000 | 0.00025 | 1.12000 | 0.00112 | 0.250 | 17.61 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.00 | Call | 136.14000 | 0.13614 | 192.95000 | 0.19295 | 136.140 | 17.71 | 0.00 | 0 | 2,380.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.50 | Put | 877.40000 | 0.87740 | 1,073.29000 | 1.07329 | 877.400 | 18.69 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.70 | Put | 429.62000 | 0.42962 | 587.06000 | 0.58706 | 429.620 | 19.01 | 0.00 | 0 | 2,000.00 |
| R2040 | On 04/02/2021 | Bond Future | 11.68701 | 79.89046 | | 11.70539 | 79.77473 | | 21.44 | 0.00 | 301,586,486.50 | 3,775 | 32,495.00 |
| R2040 | On 04/02/2021 | Bond Future | 9.49 | Call | 149.15000 | 0.14915 | 155.69000 | 0.15569 | 149.150 | 19.92 | 0.00 | 0 | 500.00 |
| R2040 | On 04/02/2021 | Bond Future | 9.57 | Call | 175.11000 | 0.17511 | 182.25000 | 0.18225 | 175.110 | 19.92 | 0.00 | 0 | 800.00 |
| R2040 | On 04/02/2021 | Bond Future | 10.07 | Call | 435.68000 | 0.43568 | 446.23000 | 0.44623 | 435.680 | 19.92 | 0.00 | 0 | 800.00 |
| R2040 | On 04/02/2021 | Bond Future | 10.24 | Call | 574.08000 | 0.57408 | 585.35000 | 0.58535 | 574.080 | 19.92 | 0.00 | 0 | 500.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|------------------|---------------|--------------------|-----------|------------|--------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|------------|
| R2040 | On 04/02/2021 | Bond Future | 11.57 | Put | 3,892.37000 | 3.89237 | 4,003.30000 | 4.00330 | 3,892.370 | 20.84 | 0.51 | 0.00 | 0 | 500.00 |
| R2040 | On 04/02/2021 | Bond Future | 11.74 | Put | 3,365.08000 | 3.36508 | 3,470.87000 | 3.47087 | 3,365.080 | 21.10 | 0.46 | 0.00 | 0 | 800.00 |
| R2040 | On 06/05/2021 | Bond Future | | | 11.92221 | 80.74668 | 11.94132 | 80.63014 | | 19.55 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 05/08/2021 | Bond Future | | | 12.17536 | 77.12068 | 12.19534 | 77.00296 | | 16.41 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 05/08/2021 | Bond Future | 11.05 | Call | 1,671.01000 | 1.67101 | 1,656.81000 | 1.65681 | 1,671.010 | 15.32 | 0.28 | 0.00 | 0 | 900.00 |
| R2040 | On 05/08/2021 | Bond Future | 11.55 | Call | 2,618.45000 | 2.61845 | 2,594.34000 | 2.59434 | 2,618.450 | 15.38 | 0.39 | 0.00 | 0 | 900.00 |
| R2040 | On 05/08/2021 | Bond Future | 14.80 | Put | 616.62000 | 0.61662 | 639.99000 | 0.63999 | 616.620 | 17.83 | 0.10 | 0.00 | 0 | 900.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 05/11/2020 | Bond Future | | | 11.55503 | 79.90681 | 11.54244 | 79.98828 | | 19.94 | 0.00 | 363,496,078.69 | 4,549 | 45,518.00 |
| R2044 | On 05/11/2020 | Bond Future | 8.87 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 18.41 | 0.00 | 0.00 | 0 | 1,815.00 |
| R2044 | On 05/11/2020 | Bond Future | 9.29 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 18.41 | 0.00 | 0.00 | 0 | 300.00 |
| R2044 | On 05/11/2020 | Bond Future | 9.34 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 18.41 | 0.00 | 0.00 | 0 | 525.00 |
| R2044 | On 05/11/2020 | Bond Future | 9.72 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 18.41 | 0.00 | 0.00 | 0 | 1,815.00 |
| R2044 | On 05/11/2020 | Bond Future | 9.97 | Call | 0.00000 | 0.00000 | 0.04000 | 0.00004 | 0.000 | 18.41 | 0.00 | 0.00 | 0 | 300.00 |
| R2044 | On 05/11/2020 | Bond Future | 10.02 | Call | 0.01000 | 0.00001 | 0.07000 | 0.00007 | 0.010 | 18.41 | 0.00 | 0.00 | 0 | 1,815.00 |
| R2044 | On 05/11/2020 | Bond Future | 10.04 | Call | 0.01000 | 0.00001 | 0.09000 | 0.00009 | 0.010 | 18.41 | 0.00 | 0.00 | 0 | 525.00 |
| R2044 | On 05/11/2020 | Bond Future | 11.06 | Put | 3,427.45000 | 3.42745 | 3,422.15000 | 3.42215 | 3,427.450 | 18.62 | 0.90 | 0.00 | 0 | 525.00 |
| R2044 | On 05/11/2020 | Bond Future | 11.17 | Put | 2,765.75000 | 2.76575 | 2,790.55000 | 2.79055 | 2,765.750 | 18.82 | 0.84 | 0.00 | 0 | 1,815.00 |
| R2044 | On 05/11/2020 | Bond Future | 11.38 | Put | 1,697.07000 | 1.69707 | 1,776.35000 | 1.77635 | 1,697.070 | 19.26 | 0.67 | 0.00 | 0 | 300.00 |
| R2044 | On 05/11/2020 | Bond Future | 11.43 | Put | 1,486.41000 | 1.48641 | 1,575.58000 | 1.57558 | 1,486.410 | 19.37 | 0.62 | 0.00 | 0 | 1,815.00 |
| R2044 | On 04/02/2021 | Bond Future | | | 11.78577 | 76.30845 | 11.77256 | 76.39107 | | 22.39 | 0.00 | 347,127,139.05 | 4,549 | 4,538.00 |
| R2044 | On 04/02/2021 | Bond Future | 9.66 | Call | 169.71000 | 0.16971 | 187.23000 | 0.18723 | 169.710 | 20.82 | 0.05 | 0.00 | 0 | 265.00 |
| R2044 | On 04/02/2021 | Bond Future | 10.29 | Put | 10,961.55000 | 10.96155 | 10,916.93000 | 10.91693 | 10,961.550 | 20.82 | 0.87 | 0.00 | 0 | 265.00 |
| R2044 | On 04/02/2021 | Bond Future | 10.84 | Put | 7,513.32000 | 7.51332 | 7,491.18000 | 7.49118 | 7,513.320 | 20.82 | 0.75 | 0.00 | 0 | 265.00 |
| R2044 | On 06/05/2021 | Bond Future | | | 12.01534 | 77.12635 | 12.00149 | 77.21018 | | 20.37 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/05/2021 | Bond Future | 11.35 | Call | 2,617.53000 | 2.61753 | 2,681.29000 | 2.68129 | 2,617.530 | 19.25 | 0.38 | 0.00 | 0 | 3,100.00 |
| R2044 | On 06/05/2021 | Bond Future | 11.90 | Put | 4,834.57000 | 4.83457 | 4,827.83000 | 4.82783 | 4,834.570 | 19.98 | 0.50 | 0.00 | 0 | 3,100.00 |
| R2044 | On 06/05/2021 | Bond Future | 12.50 | Put | 3,244.56000 | 3.24456 | 3,247.44000 | 3.24744 | 3,244.560 | 20.66 | 0.37 | 0.00 | 0 | 3,100.00 |
| R2044 | On 05/08/2021 | Bond Future | | | 12.26238 | 73.58606 | 12.24785 | 73.67096 | | 17.11 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 05/11/2020 | Bond Future | | | 11.52472 | 78.74034 | 11.51210 | 78.82337 | | 20.39 | 0.00 | 83,228,539.38 | 1,057 | 108,046.00 |
| R2048 | On 05/11/2020 | Bond Future | 10.00 | Call | 0.00000 | 0.00000 | 0.06000 | 0.00006 | 0.000 | 18.76 | 0.00 | 0.00 | 0 | 950.00 |
| R2048 | On 05/11/2020 | Bond Future | 11.00 | Call | 86.59000 | 0.86659 | 153.43000 | 0.15343 | 86.590 | 18.87 | 0.08 | 0.00 | 0 | 950.00 |
| R2048 | On 04/02/2021 | Bond Future | | | 11.75399 | 79.50984 | 11.74074 | 79.59397 | | 21.59 | 0.00 | 84,041,900.88 | 1,057 | 4,997.00 |
| R2048 | On 04/02/2021 | Bond Future | 10.75 | Call | 1,067.00000 | 1.06700 | 1,124.51000 | 1.12451 | 1,067.000 | 20.00 | 0.23 | 0.00 | 0 | 2,590.00 |
| R2048 | On 04/02/2021 | Bond Future | 11.50 | Call | 2,756.14000 | 2.75614 | 2,845.00000 | 2.84500 | 2,756.140 | 20.87 | 0.45 | 0.00 | 0 | 2,590.00 |
| R2048 | On 06/05/2021 | Bond Future | | | 11.97389 | 75.94973 | 11.95999 | 76.03512 | | 20.84 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 05/08/2021 | Bond Future | | | 12.20828 | 76.77733 | 12.19371 | 76.86374 | | 16.45 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 05/11/2020 | Bond Future | | | 3.53670 | 101.98169 | 3.47519 | 102.00561 | | 0.19 | 0.00 | 0.00 | 0 | 7,525.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/11/2020 | Bond Future | | | 10.75691 | 67.14817 | | 10.78429 | 66.99659 | | 19.81 | 0.00 | 1,066,850,124.96 | 15,888 | 12,198.00 |
| R209 | On 04/02/2021 | Bond Future | | | 10.96307 | 67.80436 | | 10.99145 | 67.65153 | | 21.28 | 0.00 | 1,077,275,671.68 | 15,888 | 15,888.00 |
| R209 | On 06/05/2021 | Bond Future | | | 11.16642 | 65.39008 | | 11.19583 | 65.23591 | | 20.06 | 0.00 | 0.00 | 0 | 2,975.00 |
| R209 | On 06/05/2021 | Bond Future | 10.25 | Call | 1,753.50000 | 1.75350 | 1,729.75000 | 1.72975 | 1,753.500 | 19.16 | 0.32 | 0.00 | 0.00 | 0 | 5,825.00 |
| R209 | On 06/05/2021 | Bond Future | 11.25 | Put | 3,565.03000 | 3.56503 | 3,664.63000 | 3.66463 | 3,565.030 | 20.06 | 0.45 | 0.00 | 0.00 | 0 | 8,150.00 |
| R209 | On 06/05/2021 | Bond Future | 12.25 | Put | 1,825.45000 | 1.82545 | 1,893.67000 | 1.89367 | 1,825.450 | 21.71 | 0.27 | 0.00 | 0.00 | 0 | 8,150.00 |
| R209 | On 05/08/2021 | Bond Future | | | 11.37872 | 66.10263 | | 11.40925 | 65.94694 | | 16.43 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 05/11/2020 | Bond Future | | | 187.94035 | 187.94035 | | 187.86126 | 187.86126 | | | 0.00 | 8,269,375.40 | 44 | 1,542.00 |
| R210 | On 04/02/2021 | Bond Future | | | 189.82369 | 189.82369 | | 189.74455 | 189.74455 | | | 0.00 | 8,352,242.36 | 44 | 688.00 |
| R210 | On 06/05/2021 | Bond Future | | | 189.18820 | 189.18820 | | 189.10913 | 189.10913 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 05/08/2021 | Bond Future | | | 191.29404 | 191.29404 | | 191.21426 | 191.21426 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 05/11/2020 | Bond Future | | | 171.12750 | 171.12750 | | 171.07003 | 171.07003 | | | 0.00 | 893,798,932.50 | 5,223 | 2,801.00 |
| R212 | On 04/02/2021 | Bond Future | | | 170.54539 | 170.54539 | | 170.48800 | 170.48800 | | | 0.00 | 890,929,117.36 | 5,224 | 6,750.00 |
| R212 | On 06/05/2021 | Bond Future | | | 172.41172 | 172.41172 | | 172.35446 | 172.35446 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 05/08/2021 | Bond Future | | | 172.00006 | 172.00006 | | 171.94241 | 171.94241 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 05/11/2020 | Bond Future | | | 9.75859 | 83.67561 | | 9.76600 | 83.63384 | | 14.51 | 0.00 | 21,588,307.38 | 258 | 8,284.00 |
| R213 | On 04/02/2021 | Bond Future | | | 9.97804 | 84.49331 | | 9.98570 | 84.45147 | | 15.57 | 0.00 | 21,799,273.98 | 258 | 802.00 |
| R213 | On 06/05/2021 | Bond Future | | | 10.18807 | 81.86856 | | 10.19598 | 81.82663 | | 14.63 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 05/08/2021 | Bond Future | | | 10.41315 | 82.76049 | | 10.42139 | 82.71818 | | 11.93 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 05/11/2020 | Bond Future | | | 11.24789 | 63.61840 | | 11.23514 | 63.68810 | | 21.46 | 0.00 | 363,515,537.60 | 5,714 | 16,310.00 |
| R214 | On 04/02/2021 | Bond Future | | | 11.46224 | 64.24005 | | 11.44891 | 64.31073 | | 23.00 | 0.00 | 367,067,645.70 | 5,714 | 5,714.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------------------|------------------|---------------------|
| R214 | On 06/05/2021 | Bond Future | 11.66696 | 61.65074 | | 11.65304 | 61.72249 | | 21.72 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 05/08/2021 | Bond Future | 11.88405 | 62.32251 | | 11.86953 | 62.39514 | | 17.81 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 19,661,714,480.34 | 173,373 | 1 301 168.00 |
| Grand Total: | | | | | | | | | | | 19,661,714,480.34 | 173,373 | 1 301 168.00 |