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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2020

| 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 | 90.40000 | | 90.40000 | | 90.48000 | 90.48000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 05/11/2020 | Index Future | 757.30300 | | 757.30300 | | 754.98500 | 754.98500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/02/2021 | Index Future | 765.05800 | | 765.05800 | | 762.71900 | 762.71900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/05/2021 | Index Future | 773.23600 | | 773.23600 | | 770.87300 | 770.87300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 05/08/2021 | Index Future | 781.55400 | | 781.55400 | | 779.16700 | 779.16700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/11/2020 | Index Future | 819.19400 | | 819.19400 | | 820.57800 | 820.57800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/02/2021 | Index Future | 827.58300 | | 827.58300 | | 828.98400 | 828.98400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/05/2021 | Index Future | 836.42900 | | 836.42900 | | 837.84700 | 837.84700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/08/2021 | Index Future | 845.42800 | | 845.42800 | | 846.86200 | 846.86200 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 05/11/2020 | Index Future | 719.41500 | | 719.41500 | | 719.65600 | 719.65600 | | | 0.00 | 71,941,500.00 | 10 | 209.00 |
| ALBI | On 04/02/2021 | Index Future | 726.78200 | | 726.78200 | | 727.02900 | 727.02900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/05/2021 | Index Future | 734.55000 | | 734.55000 | | 734.80100 | 734.80100 | | | 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 | 742.45300 | 742.45300 | | 742.70700 | 742.70700 | | | 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 | 11.93991 | 72.33488 | | 11.93326 | 72.36876 | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 04/02/2021 | Bond Future | 12.21995 | 73.07566 | | 12.21285 | 73.11065 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/05/2021 | Bond Future | 12.50179 | 70.08244 | | 12.49427 | 70.11830 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 05/08/2021 | Bond Future | 12.80010 | 70.84492 | | 12.79220 | 70.88134 | | | 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 | 12.37488 | 71.43259 | | 12.36312 | 71.49862 | | | 0.00 | 0.00 | 0 | 4,789.00 |
| ES42 | On 04/02/2021 | Bond Future | 12.63703 | 72.16470 | | 12.62456 | 72.23228 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/05/2021 | Bond Future | 12.91103 | 68.67876 | | 12.89787 | 68.74749 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 05/08/2021 | Bond Future | 13.19343 | 69.42633 | | 13.17958 | 69.49605 | | | 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 | 710.67800 | 710.67800 | | 710.94800 | 710.94800 | | | 0.00 | 0.00 | 0 | 1,008.00 |
| GOVI | On 04/02/2021 | GOVI | 717.95600 | 717.95600 | | 718.23100 | 718.23100 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 06/05/2021 | GOVI | 725.63000 | 725.63000 | | 725.91000 | 725.91000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 05/08/2021 | GOVI | 733.43700 | 733.43700 | | 733.72000 | 733.72000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 05/11/2020 | Bond Future | 144.43474 | 144.43474 | | 144.40386 | 144.40386 | | | 0.00 | 0.00 | 0 | 3,891.00 |
| I2025 | On 04/02/2021 | Bond Future | 144.44046 | 144.44046 | | 144.41079 | 144.41079 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 06/05/2021 | Bond Future | 146.01960 | 146.01960 | | 145.99058 | 145.99058 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 05/08/2021 | Bond Future | 146.11103 | 146.11103 | | 146.08201 | 146.08201 | | | 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 | 102.66498 | 102.66498 | | 102.77191 | 102.77191 | | | 0.00 | 0.00 | 0 | 5,030.00 |
| I2029 | On 04/02/2021 | Bond Future | 103.74166 | 103.74166 | | 103.85080 | 103.85080 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 06/05/2021 | Bond Future | 103.73606 | 103.73606 | | 103.84706 | 103.84706 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 05/08/2021 | Bond Future | 104.88870 | 104.88870 | | 105.00118 | 105.00118 | | | 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 | 96.62677 | 96.62677 | | 97.14274 | 97.14274 | | | 0.00 | 34,012,623.04 | 352 | 10,355.00 |
| I2033 | On 04/02/2021 | Bond Future | 97.64011 | 97.64011 | | 98.16254 | 98.16254 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/05/2021 | Bond Future | 97.49142 | 97.49142 | | 98.02008 | 98.02008 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 05/08/2021 | Bond Future | 98.57468 | 98.57468 | | 99.10945 | 99.10945 | | | 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 | 108.17817 | 108.17817 | | 108.55558 | 108.55558 | | | 0.00 | 36,131,508.78 | 334 | 10,927.00 |
| I2038 | On 04/02/2021 | Bond Future | 107.61501 | 107.61501 | | 107.99741 | 107.99741 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/05/2021 | Bond Future | 108.79168 | 108.79168 | | 109.17911 | 109.17911 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 05/08/2021 | Bond Future | 108.27816 | 108.27816 | | 108.67024 | 108.67024 | | | 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 | 96.06279 | 96.06279 | | 96.74795 | 96.74795 | | | 0.00 | 0.00 | 0 | 16,197.00 |
| I2046 | On 04/02/2021 | Bond Future | 97.07028 | 97.07028 | | 97.76372 | 97.76372 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/05/2021 | Bond Future | 96.34086 | 96.34086 | | 97.04236 | 97.04236 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 05/08/2021 | Bond Future | 97.41137 | 97.41137 | | 98.12100 | 98.12100 | | | 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 | 98.19173 | 98.19173 | | 99.41334 | 99.41334 | | | 0.00 | 27,395,492.67 | 279 | 13,962.00 |
| I2050 | On 04/02/2021 | Bond Future | 97.33059 | 97.33059 | | 98.56609 | 98.56609 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/05/2021 | Bond Future | 98.39478 | 98.39478 | | 99.64460 | 99.64460 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 05/08/2021 | Bond Future | 97.55962 | 97.55962 | | 98.82343 | 98.82343 | | | 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 | 260.59100 | 260.59100 | | 261.38100 | 261.38100 | | | 0.00 | 0.00 | 0 | 1,203.00 |
| I GOV | On 04/02/2021 | Index Future | 263.32400 | 263.32400 | | 264.12300 | 264.12300 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 06/05/2021 | Index Future | 266.20200 | 266.20200 | | 267.01000 | 267.01000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 05/08/2021 | Index Future | 269.12800 | 269.12800 | | 269.94600 | 269.94600 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/09/2020 | Jibar Tradeable Future | 3.39500 | 96.60500 | | 3.41500 | 96.58500 | | | 0.00 | 0.00 | 0 | 10,000.00 |
| JIBAR FUTURE | On 21/10/2020 | Jibar Tradeable Future | 3.30500 | 96.69500 | | 3.34500 | 96.65500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/11/2020 | Jibar Tradeable Future | 3.31000 | 96.69000 | | 3.35000 | 96.65000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2020 | Jibar Tradeable Future | 3.26000 | 96.74000 | | 3.32000 | 96.68000 | | | 0.00 | 0.00 | 0 | 30,010.00 |
| JIBAR FUTURE | On 20/01/2021 | Jibar Tradeable Future | 3.28000 | 96.72000 | | 3.36000 | 96.64000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/02/2021 | Jibar Tradeable Future | 3.31000 | 96.69000 | | 3.39000 | 96.61000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/03/2021 | Jibar Tradeable Future | 3.32500 | 96.67500 | | 3.36500 | 96.63500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2021 | Jibar Tradeable Future | 3.41500 | 96.58500 | | 3.45500 | 96.54500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/09/2021 | Jibar Tradeable Future | 3.54000 | 96.46000 | | 3.60000 | 96.40000 | | | 0.00 | 0.00 | 0 | 30,000.00 |
| JIBAR FUTURE | On 15/12/2021 | Jibar Tradeable Future | 3.74000 | 96.26000 | | 3.78000 | 96.22000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | 3.89500 | 96.10500 | | 3.94500 | 96.05500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | 4.12000 | 95.88000 | | 4.16000 | 95.84000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/11/2020 | Bond Future | 7.29172 | 119.65527 | | 7.36505 | 119.26538 | | 7.88 | 0.00 | 72,630,748.89 | 607 | 89,302.00 |

| 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 | 209.86000 | 0.20986 | | 184.44000 | 0.18444 | 209.860 | 7.56 | 0.12 | 0.00 | 0 | 80.00 |
| R186 | On 05/11/2020 | Bond Future | 7.00 | Call | 823.78000 | 0.82378 | | 715.93000 | 0.71593 | 823.780 | 7.78 | 0.34 | 0.00 | 0 | 1,200.00 |
| R186 | On 05/11/2020 | Bond Future | 7.50 | Call | 2,115.84000 | 2.11584 | | 1,896.01000 | 1.89601 | 2,115.840 | 7.99 | 0.62 | 0.00 | 0 | 80.00 |
| R186 | On 05/11/2020 | Bond Future | 7.84 | Call | 3,383.69000 | 3.38369 | | 3,086.09000 | 3.08609 | 3,383.690 | 8.25 | 0.78 | 0.00 | 0 | 3,500.00 |
| R186 | On 05/11/2020 | Bond Future | 8.00 | Call | 4,055.93000 | 4.05593 | | 3,732.71000 | 3.73271 | 4,055.930 | 8.38 | 0.83 | 0.00 | 0 | 1,200.00 |
| R186 | On 05/11/2020 | Bond Future | 8.34 | Call | 5,576.77000 | 5.57677 | | 5,225.05000 | 5.22505 | 5,576.770 | 8.60 | 0.92 | 0.00 | 0 | 3,500.00 |
| R186 | On 05/11/2020 | Bond Future | 9.26 | Put | 6.79000 | 0.00679 | | 10.71000 | 0.01071 | 6.790 | 8.60 | 0.01 | 0.00 | 0 | 3,500.00 |
| R186 | On 04/02/2021 | Bond Future | | | 7.46932 | 115.60169 | | 7.54666 | 115.20909 | | 8.02 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/02/2021 | Bond Future | 8.00 | Put | 1,295.91000 | 1.29591 | | 1,338.94000 | 1.33894 | 1,295.910 | 8.25 | 0.32 | 0.00 | 0 | 15,177.00 |
| R186 | On 06/05/2021 | Bond Future | | | 7.65443 | 116.83849 | | 7.73628 | 116.44249 | | 7.27 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/08/2021 | Bond Future | | | 7.85674 | 112.82807 | | 7.94368 | 112.42811 | | 7.36 | 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 | | | 314.79333 | 314.79333 | | 314.87480 | 314.87480 | | | 0.00 | 157,396,665.00 | 500 | 2,936.00 |
| R197 | On 04/02/2021 | Bond Future | | | 310.23883 | 310.23883 | | 310.32442 | 310.32442 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 06/05/2021 | Bond Future | | | 313.63114 | 313.63114 | | 313.71974 | 313.71974 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 05/08/2021 | Bond Future | | | 309.10915 | 309.10915 | | 309.19954 | 309.19954 | | | 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 | | | 217.08122 | 217.08122 | | 217.40597 | 217.40597 | | | 0.00 | 0.00 | 0 | 7,870.00 |
| R202 | On 04/02/2021 | Bond Future | | | 215.18511 | 215.18511 | | 215.51558 | 215.51558 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 06/05/2021 | Bond Future | | | 217.53779 | 217.53779 | | 217.87343 | 217.87343 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 05/08/2021 | Bond Future | | | 215.70205 | 215.70205 | | 216.04185 | 216.04185 | | | 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 | | | 4.44056 | 108.68201 | | 4.47509 | 108.60379 | | 1.83 | 0.00 | 0.00 | 0 | 34,474.00 |
| R2023 | On 04/02/2021 | Bond Future | | | 4.48688 | 109.79501 | | 4.52546 | 109.71715 | | 1.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 06/05/2021 | Bond Future | | | 4.50934 | 107.06185 | | 4.55319 | 106.98389 | | 1.76 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 05/08/2021 | Bond Future | | | 4.53266 | 108.22630 | | 4.58391 | 108.14777 | | 1.57 | 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 | | | 9.39064 | 93.73847 | | 9.37698 | 93.81695 | | 13.73 | 0.00 | 4,780,661.97 | 51 | 92,820.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.10 | Call | 123.14000 | 0.12314 | | 139.90000 | 0.13990 | 123.140 | 12.89 | 0.06 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.34 | Call | 235.67000 | 0.23567 | | 261.83000 | 0.26183 | 235.670 | 12.89 | 0.11 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.36 | Call | 247.99000 | 0.24799 | | 275.04000 | 0.27504 | 247.990 | 12.89 | 0.11 | 0.00 | 0 | 14,160.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.53 | Call | 377.19000 | 0.37719 | | 412.12000 | 0.41212 | 377.190 | 12.91 | 0.15 | 0.00 | 0 | 15,414.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.73 | Call | 603.94000 | 0.60394 | | 647.22000 | 0.64722 | 603.940 | 13.06 | 0.22 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.85 | Call | 783.11000 | 0.78311 | | 831.01000 | 0.83101 | 783.110 | 13.17 | 0.27 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.86 | Call | 799.50000 | 0.79950 | | 847.79000 | 0.84779 | 799.500 | 13.18 | 0.27 | 0.00 | 0 | 14,160.00 |

| 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 | 9.03 | Call | 1,115.70000 | 1.11570 | 1,170.04000 | 1.17004 | 1,115.700 | 13.34 | 0.35 | 0.00 | 0 | 15,414.00 | |
| R2030 | On 05/11/2020 | Bond Future | 9.04 | Call | 1,136.56000 | 1.13656 | 1,191.10000 | 1.19110 | 1,136.560 | 13.35 | 0.35 | 0.00 | 0 | 1,000.00 | |
| R2030 | On 05/11/2020 | Bond Future | 9.23 | Call | 1,577.60000 | 1.57760 | 1,638.61000 | 1.63861 | 1,577.600 | 13.52 | 0.44 | 0.00 | 0 | 3,000.00 | |
| R2030 | On 05/11/2020 | Bond Future | 9.49 | Put | 1,750.02000 | 1.75002 | 1,738.93000 | 1.73893 | 1,750.020 | 13.72 | 0.44 | 0.00 | 0 | 2,500.00 | |
| R2030 | On 05/11/2020 | Bond Future | 9.60 | Put | 1,488.26000 | 1.48826 | 1,479.13000 | 1.47913 | 1,488.260 | 13.82 | 0.40 | 0.00 | 0 | 3,000.00 | |
| R2030 | On 05/11/2020 | Bond Future | 9.61 | Put | 1,466.08000 | 1.46608 | 1,457.08000 | 1.45708 | 1,466.080 | 13.83 | 0.39 | 0.00 | 0 | 3,000.00 | |
| R2030 | On 05/11/2020 | Bond Future | 9.65 | Put | 1,379.77000 | 1.37977 | 1,371.42000 | 1.37142 | 1,379.770 | 13.86 | 0.38 | 0.00 | 0 | 2,500.00 | |
| R2030 | On 05/11/2020 | Bond Future | 9.86 | Put | 995.76000 | 0.99576 | 990.55000 | 0.99055 | 995.760 | 14.09 | 0.29 | 0.00 | 0 | 14,160.00 | |
| R2030 | On 05/11/2020 | Bond Future | 9.99 | Put | 808.78000 | 0.80878 | 805.10000 | 0.80510 | 808.780 | 14.26 | 0.25 | 0.00 | 0 | 2,500.00 | |
| R2030 | On 05/11/2020 | Bond Future | 10.06 | Put | 722.48000 | 0.72248 | 719.26000 | 0.71926 | 722.480 | 14.36 | 0.23 | 0.00 | 0 | 1,000.00 | |
| R2030 | On 05/11/2020 | Bond Future | 10.37 | Put | 432.69000 | 0.43269 | 430.96000 | 0.43096 | 432.690 | 14.83 | 0.15 | 0.00 | 0 | 8,000.00 | |
| R2030 | On 05/11/2020 | Bond Future | 10.47 | Put | 365.34000 | 0.36534 | 363.96000 | 0.36396 | 365.340 | 14.98 | 0.13 | 0.00 | 0 | 3,000.00 | |
| R2030 | On 04/02/2021 | Bond Future | | | 9.60311 | 90.69442 | 9.58866 | 90.77471 | | 13.86 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 04/02/2021 | Bond Future | 8.20 | Call | 622.23000 | 0.62223 | 601.87000 | 0.60187 | 622.230 | 13.22 | 0.16 | 0.00 | 0 | 1,600.00 | |
| R2030 | On 04/02/2021 | Bond Future | 8.36 | Call | 775.25000 | 0.77525 | 753.43000 | 0.75343 | 775.250 | 13.22 | 0.19 | 0.00 | 0 | 800.00 | |
| R2030 | On 04/02/2021 | Bond Future | 8.37 | Call | 785.70000 | 0.78570 | 763.79000 | 0.76379 | 785.700 | 13.22 | 0.19 | 0.00 | 0 | 1,000.00 | |
| R2030 | On 04/02/2021 | Bond Future | 8.86 | Call | 1,486.29000 | 1.48629 | 1,429.81000 | 1.42981 | 1,486.290 | 13.45 | 0.31 | 0.00 | 0 | 800.00 | |
| R2030 | On 04/02/2021 | Bond Future | 9.12 | Call | 2,000.94000 | 2.00094 | 1,940.03000 | 1.94003 | 2,000.940 | 13.62 | 0.38 | 0.00 | 0 | 1,000.00 | |
| R2030 | On 04/02/2021 | Bond Future | 9.20 | Call | 2,178.21000 | 2.17821 | 2,117.69000 | 2.11769 | 2,178.210 | 13.67 | 0.40 | 0.00 | 0 | 1,600.00 | |
| R2030 | On 04/02/2021 | Bond Future | 10.20 | Put | 1,916.49000 | 1.91649 | 1,773.30000 | 1.77330 | 1,916.490 | 14.52 | 0.33 | 0.00 | 0 | 1,800.00 | |
| R2030 | On 06/05/2021 | Bond Future | | | 9.82340 | 91.66512 | 9.80818 | 91.74690 | | 12.90 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 06/05/2021 | Bond Future | 7.97 | Call | 637.54000 | 0.63754 | 677.65000 | 0.67765 | 637.540 | 12.24 | 0.14 | 0.00 | 0 | 700.00 | |
| R2030 | On 06/05/2021 | Bond Future | 9.22 | Put | 5,669.51000 | 5.66951 | 5,610.95000 | 5.61095 | 5,669.510 | 12.56 | 0.62 | 0.00 | 0 | 700.00 | |
| R2030 | On 06/05/2021 | Bond Future | 9.92 | Put | 3,586.13000 | 3.58613 | 3,529.13000 | 3.52913 | 3,586.130 | 13.02 | 0.46 | 0.00 | 0 | 700.00 | |
| R2030 | On 05/08/2021 | Bond Future | | | 10.06317 | 88.65704 | 10.04718 | 88.73994 | | 12.98 | 0.00 | 0.00 | 0 | 0.00 | |
| 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 | | | 10.33078 | 87.16619 | 10.28705 | 87.42779 | | 16.86 | 0.00 | 0.00 | 0 | 119,950.00 | |
| R2032 | On 05/11/2020 | Bond Future | 8.94 | Call | 143.62000 | 0.14362 | 173.34000 | 0.17334 | 143.620 | 15.70 | 0.06 | 0.00 | 0 | 1,000.00 | |
| R2032 | On 05/11/2020 | Bond Future | 9.11 | Call | 221.14000 | 0.22114 | 262.16000 | 0.26216 | 221.140 | 15.70 | 0.09 | 0.00 | 0 | 3,000.00 | |
| R2032 | On 05/11/2020 | Bond Future | 9.44 | Call | 486.24000 | 0.48624 | 555.29000 | 0.55529 | 486.240 | 15.90 | 0.17 | 0.00 | 0 | 1,000.00 | |
| R2032 | On 05/11/2020 | Bond Future | 9.61 | Call | 704.63000 | 0.70463 | 789.84000 | 0.78984 | 704.630 | 16.11 | 0.23 | 0.00 | 0 | 3,000.00 | |
| R2032 | On 05/11/2020 | Bond Future | 10.99 | Put | 971.59000 | 0.97159 | 920.92000 | 0.92092 | 971.590 | 17.97 | 0.25 | 0.00 | 0 | 3,000.00 | |
| R2032 | On 05/11/2020 | Bond Future | 11.08 | Put | 858.06000 | 0.85806 | 812.34000 | 0.81234 | 858.060 | 18.15 | 0.23 | 0.00 | 0 | 1,000.00 | |
| R2032 | On 04/02/2021 | Bond Future | | | 10.55825 | 88.05910 | 10.51251 | 88.32427 | | 16.27 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 04/02/2021 | Bond Future | 8.79 | Call | 505.33000 | 0.50533 | 503.80000 | 0.50380 | 505.330 | 15.45 | 0.12 | 0.00 | 0 | 800.00 | |
| R2032 | On 04/02/2021 | Bond Future | 9.29 | Call | 972.50000 | 0.97250 | 979.80000 | 0.97980 | 972.500 | 15.45 | 0.21 | 0.00 | 0 | 800.00 | |
| R2032 | On 04/02/2021 | Bond Future | 10.82 | Put | 2,969.70000 | 2.96970 | 2,790.33000 | 2.79033 | 2,969.700 | 16.55 | 0.41 | 0.00 | 0 | 800.00 | |
| R2032 | On 06/05/2021 | Bond Future | | | 10.79104 | 84.85624 | 10.74321 | 85.12491 | | 15.80 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 06/05/2021 | Bond Future | 10.33 | Call | 3,105.55000 | 3.10555 | 3,256.12000 | 3.25612 | 3,105.550 | 15.46 | 0.43 | 0.00 | 0 | 736.00 | |
| R2032 | On 06/05/2021 | Bond Future | 12.57 | Put | 1,239.78000 | 1.23978 | 1,201.41000 | 1.20141 | 1,239.780 | 16.98 | 0.18 | 0.00 | 0 | 736.00 | |
| R2032 | On 05/08/2021 | Bond Future | | | 11.03680 | 85.77951 | 10.98682 | 86.05133 | | 15.17 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 31/03/2032 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2035 | On 05/11/2020 | Bond Future | | | 11.06192 | 86.18041 | | 11.05428 | 86.22837 | | 19.24 | 0.00 | 0.00 | 0 | 106,275.00 |
| R2035 | On 04/02/2021 | Bond Future | | | 11.30266 | 87.06292 | | 11.29453 | 87.11234 | | 18.50 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/02/2021 | Bond Future | 10.14 | Put | 8,865.00000 | 8.86500 | 8,747.31000 | 8.74731 | 8,865.000 | | 17.48 | 0.75 | 0.00 | 0 | 650.00 |
| R2035 | On 04/02/2021 | Bond Future | 11.14 | Put | 4,608.95000 | 4.60895 | 4,477.43000 | 4.47743 | 4,608.950 | | 18.40 | 0.52 | 0.00 | 0 | 650.00 |
| R2035 | On 06/05/2021 | Bond Future | | | 11.54020 | 83.51972 | | 11.53164 | 83.57017 | | 17.81 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 06/05/2021 | Bond Future | 10.24 | Call | 1,734.63000 | 1.73463 | 1,785.16000 | 1.78516 | 1,734.630 | | 16.84 | 0.27 | 0.00 | 0 | 793.00 |
| R2035 | On 06/05/2021 | Bond Future | 10.81 | Call | 2,837.96000 | 2.83796 | 2,890.43000 | 2.89043 | 2,837.960 | | 17.15 | 0.38 | 0.00 | 0 | 1,650.00 |
| R2035 | On 06/05/2021 | Bond Future | 11.32 | Put | 5,475.23000 | 5.47523 | 5,474.09000 | 5.47409 | 5,475.230 | | 17.64 | 0.52 | 0.00 | 0 | 793.00 |
| R2035 | On 06/05/2021 | Bond Future | 11.55 | Put | 4,779.16000 | 4.77916 | 4,775.80000 | 4.77580 | 4,779.160 | | 17.85 | 0.47 | 0.00 | 0 | 1,650.00 |
| R2035 | On 06/05/2021 | Bond Future | 12.02 | Put | 3,614.61000 | 3.61461 | 3,607.33000 | 3.60733 | 3,614.610 | | 18.38 | 0.38 | 0.00 | 0 | 793.00 |
| R2035 | On 06/05/2021 | Bond Future | 12.77 | Put | 2,270.79000 | 2.27079 | 2,261.83000 | 2.26183 | 2,270.790 | | 19.14 | 0.27 | 0.00 | 0 | 1,650.00 |
| R2035 | On 05/08/2021 | Bond Future | | | 11.79412 | 84.42832 | | 11.78513 | 84.47960 | | 16.99 | 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 | | | 11.31794 | 81.60262 | | 11.29469 | 81.74619 | | 20.42 | 0.00 | 32,641,048.00 | 400 | 139,139.00 |
| R2037 | On 04/02/2021 | Bond Future | | | 11.55114 | 78.18411 | | 11.52676 | 78.32999 | | 20.71 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/02/2021 | Bond Future | 9.65 | Call | 577.16000 | 0.57716 | 546.75000 | 0.54675 | 577.160 | | 19.60 | 0.13 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.35 | Put | 9,044.44000 | 9.04444 | 8,859.80000 | 8.85980 | 9,044.440 | | 19.60 | 0.76 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.48 | Call | 1,526.20000 | 1.52620 | 1,487.21000 | 1.48721 | 1,526.200 | | 19.60 | 0.27 | 0.00 | 0 | 240.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.85 | Put | 6,631.10000 | 6.63110 | 6,446.62000 | 6.44662 | 6,631.100 | | 20.01 | 0.64 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 11.90 | Put | 3,210.39000 | 3.21039 | 3,056.08000 | 3.05608 | 3,210.390 | | 21.20 | 0.40 | 0.00 | 0 | 240.00 |
| R2037 | On 04/02/2021 | Bond Future | 11.97 | Call | 5,496.29000 | 5.49629 | 5,490.59000 | 5.49059 | 5,496.290 | | 21.30 | 0.62 | 0.00 | 0 | 300.00 |
| R2037 | On 04/02/2021 | Bond Future | 13.73 | Put | 672.76000 | 0.67276 | 606.98000 | 0.60698 | 672.760 | | 22.29 | 0.12 | 0.00 | 0 | 300.00 |
| R2037 | On 06/05/2021 | Bond Future | | | 11.78979 | 79.02108 | | 11.76427 | 79.16911 | | 18.99 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 05/08/2021 | Bond Future | | | 12.04677 | 75.62528 | | 12.02007 | 75.77508 | | 19.16 | 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 | | | 11.48690 | 83.34300 | | 11.47900 | 83.39427 | | 21.36 | 0.00 | 0.00 | 0 | 72,600.00 |
| R2040 | On 05/11/2020 | Bond Future | 9.50 | Call | 44.23000 | 0.04423 | 48.30000 | 0.04830 | 44.230 | | 19.56 | 0.02 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 9.73 | Call | 86.42000 | 0.08642 | 93.23000 | 0.09323 | 86.420 | | 19.56 | 0.03 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 10.00 | Call | 175.88000 | 0.17588 | 187.33000 | 0.18733 | 175.880 | | 19.56 | 0.06 | 0.00 | 0 | 2,380.00 |
| R2040 | On 05/11/2020 | Bond Future | 10.23 | Call | 303.15000 | 0.30315 | 319.85000 | 0.31985 | 303.150 | | 19.56 | 0.10 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.00 | Call | 1,423.26000 | 1.42326 | 1,458.34000 | 1.45834 | 1,423.260 | | 20.55 | 0.33 | 0.00 | 0 | 2,380.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.50 | Put | 2,762.04000 | 2.76204 | 2,752.81000 | 2.75281 | 2,762.040 | | 21.36 | 0.48 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.70 | Put | 2,190.96000 | 2.19096 | 2,184.26000 | 2.18426 | 2,190.960 | | 21.65 | 0.41 | 0.00 | 0 | 2,000.00 |
| R2040 | On 04/02/2021 | Bond Future | | | 11.71855 | 79.69204 | | 11.71016 | 79.74474 | | 21.62 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/02/2021 | Bond Future | 9.49 | Call | 386.24000 | 0.38624 | 349.21000 | 0.34921 | 386.240 | | 20.35 | 0.09 | 0.00 | 0 | 500.00 |
| R2040 | On 04/02/2021 | Bond Future | 9.57 | Call | 433.75000 | 0.43375 | 393.98000 | 0.39398 | 433.750 | | 20.35 | 0.09 | 0.00 | 0 | 800.00 |
| R2040 | On 04/02/2021 | Bond Future | 10.07 | Call | 844.38000 | 0.84438 | 786.79000 | 0.78679 | 844.380 | | 20.35 | 0.16 | 0.00 | 0 | 800.00 |
| R2040 | On 04/02/2021 | Bond Future | 10.24 | Call | 1,035.99000 | 1.03599 | 972.56000 | 0.97256 | 1,035.990 | | 20.35 | 0.19 | 0.00 | 0 | 500.00 |
| R2040 | On 04/02/2021 | Bond Future | 11.57 | Put | 4,846.79000 | 4.84679 | 4,709.35000 | 4.70935 | 4,846.790 | | 21.43 | 0.51 | 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 | 11.74 | Put | 4,300.62000 | 4.30062 | 4,167.19000 | 4.16719 | 4,300.620 | 21.61 | 0.47 | 0.00 | 0 | 800.00 | |
| R2040 | On 06/05/2021 | Bond Future | | | 11.95527 | 80.54525 | 11.94642 | 80.59909 | | 19.52 | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 05/08/2021 | Bond Future | | | 12.21018 | 76.91572 | 12.20089 | 76.97031 | | 19.60 | 0.00 | 0.00 | 0 | 0.00 | |
| 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 | | | 11.56291 | 79.85588 | 11.54965 | 79.94161 | | 22.34 | 0.00 | 0.00 | 0 | 47,298.00 | |
| R2044 | On 05/11/2020 | Bond Future | 8.87 | Call | 3.52000 | 0.00352 | 4.24000 | 0.00424 | 3.520 | 20.47 | 0.00 | 0.00 | 0 | 1,815.00 | |
| R2044 | On 05/11/2020 | Bond Future | 9.29 | Call | 17.08000 | 0.01708 | 19.76000 | 0.01976 | 17.080 | 20.47 | 0.01 | 0.00 | 0 | 300.00 | |
| R2044 | On 05/11/2020 | Bond Future | 9.34 | Call | 20.28000 | 0.02028 | 23.36000 | 0.02336 | 20.280 | 20.47 | 0.01 | 0.00 | 0 | 525.00 | |
| R2044 | On 05/11/2020 | Bond Future | 9.72 | Call | 67.26000 | 0.06726 | 75.20000 | 0.07520 | 67.260 | 20.47 | 0.03 | 0.00 | 0 | 1,815.00 | |
| R2044 | On 05/11/2020 | Bond Future | 9.97 | Call | 134.39000 | 0.13439 | 147.78000 | 0.14778 | 134.390 | 20.47 | 0.05 | 0.00 | 0 | 300.00 | |
| R2044 | On 05/11/2020 | Bond Future | 10.02 | Call | 153.02000 | 0.15302 | 167.74000 | 0.16774 | 153.020 | 20.47 | 0.06 | 0.00 | 0 | 1,815.00 | |
| R2044 | On 05/11/2020 | Bond Future | 10.04 | Call | 161.05000 | 0.16105 | 176.33000 | 0.17633 | 161.050 | 20.47 | 0.06 | 0.00 | 0 | 525.00 | |
| R2044 | On 05/11/2020 | Bond Future | 11.06 | Put | 4,780.71000 | 4.78071 | 4,743.53000 | 4.74353 | 4,780.710 | 21.62 | 0.67 | 0.00 | 0 | 525.00 | |
| R2044 | On 05/11/2020 | Bond Future | 11.17 | Put | 4,289.07000 | 4.28907 | 4,255.28000 | 4.25528 | 4,289.070 | 21.83 | 0.63 | 0.00 | 0 | 1,815.00 | |
| R2044 | On 05/11/2020 | Bond Future | 11.38 | Put | 3,449.63000 | 3.44963 | 3,421.87000 | 3.42187 | 3,449.630 | 22.17 | 0.55 | 0.00 | 0 | 300.00 | |
| R2044 | On 05/11/2020 | Bond Future | 11.43 | Put | 3,268.57000 | 3.26857 | 3,242.06000 | 3.24206 | 3,268.570 | 22.24 | 0.53 | 0.00 | 0 | 1,815.00 | |
| R2044 | On 04/02/2021 | Bond Future | | | 11.78803 | 76.29433 | 11.77405 | 76.38175 | | 22.61 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 04/02/2021 | Bond Future | 9.66 | Call | 443.35000 | 0.44335 | 410.76000 | 0.41076 | 443.350 | 21.29 | 0.10 | 0.00 | 0 | 265.00 | |
| R2044 | On 04/02/2021 | Bond Future | 10.29 | Put | 11,459.62000 | 11.45962 | 11,323.13000 | 11.32313 | 11,459.620 | 21.29 | 0.81 | 0.00 | 0 | 265.00 | |
| R2044 | On 04/02/2021 | Bond Future | 10.84 | Put | 8,210.40000 | 8.21040 | 8,063.52000 | 8.06352 | 8,210.400 | 21.42 | 0.70 | 0.00 | 0 | 265.00 | |
| R2044 | On 06/05/2021 | Bond Future | | | 12.01785 | 77.11118 | 12.00316 | 77.20007 | | 20.41 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 05/08/2021 | Bond Future | | | 12.26523 | 73.56943 | 12.24981 | 73.65949 | | 20.50 | 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 | | | 11.52122 | 78.76335 | 11.50786 | 78.85131 | | 22.99 | 0.00 | 0.00 | 0 | 112,233.00 | |
| R2048 | On 05/11/2020 | Bond Future | 10.00 | Call | 155.89000 | 0.15589 | 170.87000 | 0.17087 | 155.890 | 20.98 | 0.06 | 0.00 | 0 | 950.00 | |
| R2048 | On 05/11/2020 | Bond Future | 11.00 | Call | 1,373.20000 | 1.37320 | 1,422.10000 | 1.42210 | 1,373.200 | 22.09 | 0.32 | 0.00 | 0 | 950.00 | |
| R2048 | On 04/02/2021 | Bond Future | | | 11.74452 | 79.56996 | 11.73042 | 79.65962 | | 21.95 | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 04/02/2021 | Bond Future | 10.75 | Call | 1,757.32000 | 1.75732 | 1,696.35000 | 1.69635 | 1,757.320 | 20.63 | 0.29 | 0.00 | 0 | 2,590.00 | |
| R2048 | On 04/02/2021 | Bond Future | 11.50 | Call | 3,671.94000 | 3.67194 | 3,607.48000 | 3.60748 | 3,671.940 | 21.66 | 0.47 | 0.00 | 0 | 2,590.00 | |
| R2048 | On 06/05/2021 | Bond Future | | | 11.96413 | 76.00967 | 11.94931 | 76.10085 | | 20.83 | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 05/08/2021 | Bond Future | | | 12.19828 | 76.83661 | 12.18273 | 76.92898 | | 19.69 | 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 | | | 3.65071 | 101.93740 | 3.51861 | 101.98873 | | 0.19 | 0.00 | 0.00 | 0 | 7,525.00 | |
| 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 | | | 10.89790 | 66.37295 | 10.88948 | 66.41888 | | 21.46 | 0.00 | 0.00 | 0 | 28,041.00 | |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R209 | On 04/02/2021 | Bond Future | | | 11.10356 | 67.05285 | | 11.09468 | 67.09997 | | 20.97 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 06/05/2021 | Bond Future | | | 11.31240 | 64.63009 | | 11.30308 | 64.67822 | | 20.35 | 0.00 | 0.00 | 0 | 1,850.00 |
| R209 | On 06/05/2021 | Bond Future | 10.25 | Call | 1,912.73000 | 1.91273 | | 1,978.75000 | 1.97875 | 1,912.730 | 19.31 | 0.32 | 0.00 | 0 | 3,750.00 |
| R209 | On 06/05/2021 | Bond Future | 11.25 | Put | 4,415.22000 | 4.41522 | | 4,417.77000 | 4.41777 | 4,415.220 | 20.35 | 0.48 | 0.00 | 0 | 4,000.00 |
| R209 | On 06/05/2021 | Bond Future | 12.25 | Put | 2,484.11000 | 2.48411 | | 2,475.93000 | 2.47593 | 2,484.110 | 21.91 | 0.31 | 0.00 | 0 | 4,000.00 |
| R209 | On 05/08/2021 | Bond Future | | | 11.53065 | 65.33326 | | 11.52092 | 65.38213 | | 19.71 | 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 | | | 190.00244 | 190.00244 | | 189.90697 | 189.90697 | | | 0.00 | 0.00 | 0 | 2,264.00 |
| R210 | On 04/02/2021 | Bond Future | | | 191.99517 | 191.99517 | | 191.90064 | 191.90064 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 06/05/2021 | Bond Future | | | 191.37933 | 191.37933 | | 191.28506 | 191.28506 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 05/08/2021 | Bond Future | | | 193.50589 | 193.50589 | | 193.41108 | 193.41108 | | | 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 | | | 169.50741 | 169.50741 | | 169.43947 | 169.43947 | | | 0.00 | 0.00 | 0 | 6,967.00 |
| R212 | On 04/02/2021 | Bond Future | | | 168.98585 | 168.98585 | | 168.91895 | 168.91895 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 06/05/2021 | Bond Future | | | 170.83354 | 170.83354 | | 170.76701 | 170.76701 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 05/08/2021 | Bond Future | | | 170.39898 | 170.39898 | | 170.33213 | 170.33213 | | | 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 | | | 9.85270 | 83.14716 | | 9.83404 | 83.25158 | | 15.83 | 0.00 | 0.00 | 0 | 16,432.00 |
| R213 | On 04/02/2021 | Bond Future | | | 10.06894 | 83.99866 | | 10.04934 | 84.10498 | | 15.41 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 06/05/2021 | Bond Future | | | 10.28290 | 81.36780 | | 10.26237 | 81.47586 | | 14.93 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 05/08/2021 | Bond Future | | | 10.51237 | 82.25288 | | 10.49090 | 82.36237 | | 14.42 | 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 | | | 11.18657 | 63.95480 | | 11.17276 | 64.03097 | | 23.08 | 0.00 | 6,395,480.00 | 100 | 19,974.00 |
| R214 | On 04/02/2021 | Bond Future | | | 11.39279 | 64.60974 | | 11.37829 | 64.68738 | | 22.46 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/05/2021 | Bond Future | | | 11.59488 | 62.02373 | | 11.57973 | 62.10260 | | 21.88 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 05/08/2021 | Bond Future | | | 11.80919 | 62.69847 | | 11.79337 | 62.77841 | | 21.13 | 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 |

| 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 |
|--------------------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| Total for Derivatives : | | | | | | | | | | | 443,325,728.35 | 2,633 | 1 273 309.00 |
| Grand Total: | | | | | | | | | | | 443,325,728.35 | 2,633 | 1 273 309.00 |