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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2020

| 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 | 92.94000 | 92.94000 | | 92.80000 | 92.80000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 07/05/2020 | Index Future | 629.13400 | 629.13400 | | 633.22200 | 633.22200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/08/2020 | Index Future | 639.18900 | 639.18900 | | 643.34400 | 643.34400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 05/11/2020 | Index Future | 649.66100 | 649.66100 | | 653.88500 | 653.88500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/02/2021 | Index Future | 660.37600 | 660.37600 | | 664.67000 | 664.67000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/05/2020 | Index Future | 681.23400 | 681.23400 | | 688.64500 | 688.64500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/08/2020 | Index Future | 692.12100 | 692.12100 | | 699.65400 | 699.65400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/11/2020 | Index Future | 703.46000 | 703.46000 | | 711.11700 | 711.11700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/02/2021 | Index Future | 715.06300 | 715.06300 | | 722.84600 | 722.84600 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/05/2020 | Index Future | 617.62300 | 617.62300 | | 625.27900 | 625.27900 | | | 0.00 | 0.00 | 0 | 208.00 |
| ALBI | On 06/08/2020 | Index Future | 627.49500 | 627.49500 | | 635.27500 | 635.27500 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 05/11/2020 | Index Future | 637.77500 | 637.77500 | | 645.68300 | 645.68300 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/02/2021 | Index Future | 648.29400 | 648.29400 | | 656.33300 | 656.33300 | | | 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 |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 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 07/05/2020 | Bond Future | 13.41008 | 64.88324 | | 13.18847 | 65.87170 | | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 06/08/2020 | Bond Future | 13.66150 | 65.93141 | | 13.42990 | 66.93609 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 05/11/2020 | Bond Future | 13.91711 | 63.21279 | | 13.67520 | 64.23378 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/02/2021 | Bond Future | 14.19292 | 64.25543 | | 13.93974 | 65.29328 | | | | 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 07/05/2020 | Bond Future | 13.56896 | 65.11862 | | 13.40823 | 65.89653 | | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 06/08/2020 | Bond Future | 13.80901 | 66.17101 | | 13.64060 | 66.96177 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 05/11/2020 | Bond Future | 14.05519 | 62.98161 | | 13.87860 | 63.78528 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 04/02/2021 | Bond Future | 14.31171 | 64.02048 | | 14.12650 | 64.83741 | | | | 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 07/05/2020 | GOVI | 610.01200 | 610.01200 | | 617.61800 | 617.61800 | | | | 0.00 | 0.00 | 0 | 1,180.00 |
| GOVI | On 06/08/2020 | GOVI | 619.76100 | 619.76100 | | 627.49100 | 627.49100 | | | | 0.00 | 0.00 | 0 | 1.00 |
| GOVI | On 05/11/2020 | GOVI | 629.91400 | 629.91400 | | 637.77100 | 637.77100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/02/2021 | GOVI | 640.30400 | 640.30400 | | 648.29100 | 648.29100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/05/2020 | Bond Future | 125.88103 | 125.88103 | | 123.09554 | 123.09554 | | | | 0.00 | 0.00 | 0 | 2,087.00 |
| I2025 | On 06/08/2020 | Bond Future | 126.43957 | 126.43957 | | 123.60881 | 123.60881 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 05/11/2020 | Bond Future | 128.51904 | 128.51904 | | 125.64193 | 125.64193 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/02/2021 | Bond Future | 129.13953 | 129.13953 | | 126.21425 | 126.21425 | | | | 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 07/05/2020 | Bond Future | 83.25657 | 83.25657 | | 83.38151 | 83.38151 | | | | 0.00 | 0.00 | 0 | 2,571.00 |
| I2029 | On 06/08/2020 | Bond Future | 84.62222 | 84.62222 | | 84.74956 | 84.74956 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 05/11/2020 | Bond Future | 84.87125 | 84.87125 | | 85.00071 | 85.00071 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 04/02/2021 | Bond Future | 86.29060 | 86.29060 | | 86.42227 | 86.42227 | | | | 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 |
| I2033 | On 07/05/2020 | Bond Future | 78.84622 | 78.84622 | | 76.96933 | 76.96933 | | | | 0.00 | 0.00 | 0 | 7,142.00 |
| I2033 | On 06/08/2020 | Bond Future | 80.13964 | 80.13964 | | 78.23217 | 78.23217 | | | | 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 | | | 80.23730 | | 80.23730 | | 78.29863 | 78.29863 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 04/02/2021 | Bond Future | | | 81.57913 | | 81.57913 | | 79.60807 | 79.60807 | | | 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 07/05/2020 | Bond Future | | | 81.96699 | | 81.96699 | | 81.95944 | 81.95944 | | | 0.00 | 0.00 | 0 | 11,856.00 |
| I2038 | On 06/08/2020 | Bond Future | | | 81.61694 | | 81.61694 | | 81.60946 | 81.60946 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 05/11/2020 | Bond Future | | | 82.95940 | | 82.95940 | | 82.95195 | 82.95195 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 04/02/2021 | Bond Future | | | 82.62682 | | 82.62682 | | 82.61919 | 82.61919 | | | 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 07/05/2020 | Bond Future | | | 72.86003 | | 72.86003 | | 68.42131 | 68.42131 | | | 0.00 | 0.00 | 0 | 15,286.00 |
| I2046 | On 06/08/2020 | Bond Future | | | 74.05526 | | 74.05526 | | 69.54383 | 69.54383 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 05/11/2020 | Bond Future | | | 73.47759 | | 73.47759 | | 68.89221 | 68.89221 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 04/02/2021 | Bond Future | | | 74.70648 | | 74.70648 | | 70.04424 | 70.04424 | | | 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 07/05/2020 | Bond Future | | | 72.66063 | | 72.66063 | | 68.13663 | 68.13663 | | | 0.00 | 0.00 | 0 | 15,560.00 |
| I2050 | On 06/08/2020 | Bond Future | | | 71.97304 | | 71.97304 | | 67.37503 | 67.37503 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 05/11/2020 | Bond Future | | | 73.15675 | | 73.15675 | | 68.48330 | 68.48330 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 04/02/2021 | Bond Future | | | 72.46025 | | 72.46025 | | 67.70850 | 67.70850 | | | 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 |
| IGOV | On 07/05/2020 | Index Future | | | 217.10500 | | 217.10500 | | 213.64800 | 213.64800 | | | 0.00 | 0.00 | 0 | 983.00 |
| IGOV | On 06/08/2020 | Index Future | | | 220.62900 | | 220.62900 | | 217.11600 | 217.11600 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 05/11/2020 | Index Future | | | 224.29600 | | 224.29600 | | 220.72500 | 220.72500 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 04/02/2021 | Index Future | | | 228.04700 | | 228.04700 | | 224.41600 | 224.41600 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/05/2020 | Bond Future | | | 10.56672 | | 103.76756 | | 10.42047 | 104.45279 | | 8.24 | 0.00 | 78,033,205.12 | 752 | 88,371.00 |
| R186 | On 07/05/2020 | Bond Future | 7.90 | Put | 13,506.89000 | | 13.50689 | | 12,821.67000 | 12.82167 | 13,506.890 | 8.14 | 1.00 | 0.00 | 0 | 2,500.00 |
| R186 | On 07/05/2020 | Bond Future | 8.50 | Put | 10,272.92000 | | 10.27292 | | 9,588.09000 | 9.58809 | 10,272.920 | 8.14 | 1.00 | 0.00 | 0 | 23,172.00 |
| R186 | On 06/08/2020 | Bond Future | | | 10.79170 | | 100.14641 | | 10.63691 | 100.84309 | | 8.80 | 0.00 | 0.00 | 0 | 2,180.00 |
| R186 | On 05/11/2020 | Bond Future | | | 11.02225 | | 101.77031 | | 10.85839 | 102.47842 | | 8.55 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/11/2020 | Bond Future | 7.84 | Call | 45.39000 | | 0.04539 | | 61.67000 | 0.06167 | 45.390 | 8.36 | 0.02 | 0.00 | 0 | 3,500.00 |
| R186 | On 05/11/2020 | Bond Future | 8.34 | Call | 108.85000 | | 0.10885 | | 143.23000 | 0.14323 | 108.850 | 8.36 | 0.04 | 0.00 | 0 | 3,500.00 |
| R186 | On 05/11/2020 | Bond Future | 9.26 | Put | 8,397.97000 | | 8.39797 | | 7,794.53000 | 7.79453 | 8,397.970 | 8.36 | 0.87 | 0.00 | 0 | 3,500.00 |
| R186 | On 04/02/2021 | Bond Future | | | 11.27550 | | 98.15143 | | 11.10165 | 98.87119 | | 8.51 | 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 07/05/2020 | Bond Future | | | 298.79416 | | 298.79416 | | 298.78820 | 298.78820 | | | 0.00 | 0.00 | 0 | 2,507.00 |
| R197 | On 06/08/2020 | Bond Future | | | 295.90938 | | 295.90938 | | 295.90434 | 295.90434 | | | 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R197 | On 05/11/2020 | Bond Future | | | 300.77624 | | 300.77624 | | 300.77145 | 300.77145 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 04/02/2021 | Bond Future | | | 297.81624 | | 297.81624 | | 297.81141 | 297.81141 | | | 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 07/05/2020 | Bond Future | | | 180.48722 | | 180.48722 | | 179.02526 | 179.02526 | | | 0.00 | 0.00 | 0 | 8,070.00 |
| R202 | On 06/08/2020 | Bond Future | | | 179.31223 | | 179.31223 | | 177.82703 | 177.82703 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 05/11/2020 | Bond Future | | | 182.26127 | | 182.26127 | | 180.75187 | 180.75187 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 04/02/2021 | Bond Future | | | 181.06544 | | 181.06544 | | 179.53086 | 179.53086 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 07/05/2020 | Bond Future | | | 7.16207 | | 103.00170 | | 7.00102 | 103.40887 | | 3.52 | 0.00 | 13,596,224.40 | 132 | 59,868.00 |
| R2023 | On 06/08/2020 | Bond Future | | | 7.22868 | | 104.66573 | | 7.04991 | 105.07983 | | 3.43 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 05/11/2020 | Bond Future | | | 7.30180 | | 102.43832 | | 7.10190 | 102.85929 | | 3.44 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 04/02/2021 | Bond Future | | | 7.39412 | | 104.12797 | | 7.16730 | 104.55588 | | 3.14 | 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 07/05/2020 | Bond Future | | | 11.71251 | | 81.00102 | | 11.54144 | 81.83971 | | 11.93 | 0.00 | 2,349,029.58 | 29 | 104,646.00 |
| R2030 | On 07/05/2020 | Bond Future | 8.45 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 11.71 | 0.00 | 0.00 | 0 | 5,000.00 |
| R2030 | On 07/05/2020 | Bond Future | 8.85 | Put | 15,754.15000 | | 15.75415 | | 14,915.47000 | 14.91547 | 15,754.150 | 11.71 | 1.00 | 0.00 | 0 | 5,820.00 |
| R2030 | On 07/05/2020 | Bond Future | 8.85 | Call | 0.00000 | | 0.00000 | | 0.01000 | 0.00001 | 0.000 | 11.71 | 0.00 | 0.00 | 0 | 5,000.00 |
| R2030 | On 07/05/2020 | Bond Future | 8.90 | Put | 15,444.82000 | | 15.44482 | | 14,606.14000 | 14.60614 | 15,444.820 | 11.71 | 1.00 | 0.00 | 0 | 5,820.00 |
| R2030 | On 06/08/2020 | Bond Future | | | 11.93175 | | 78.30125 | | 11.75271 | 79.15375 | | 12.75 | 0.00 | 0.00 | 0 | 325.00 |
| R2030 | On 06/08/2020 | Bond Future | 8.36 | Call | 2.89000 | | 0.00289 | | 4.94000 | 0.00494 | 2.890 | 12.56 | 0.00 | 0.00 | 0 | 800.00 |
| R2030 | On 06/08/2020 | Bond Future | 8.50 | Call | 4.35000 | | 0.00435 | | 7.31000 | 0.00731 | 4.350 | 12.56 | 0.00 | 0.00 | 0 | 323.00 |
| R2030 | On 06/08/2020 | Bond Future | 8.86 | Call | 11.71000 | | 0.01171 | | 18.85000 | 0.01885 | 11.710 | 12.56 | 0.01 | 0.00 | 0 | 800.00 |
| R2030 | On 06/08/2020 | Bond Future | 9.05 | Call | 19.07000 | | 0.01907 | | 30.01000 | 0.03001 | 19.070 | 12.56 | 0.01 | 0.00 | 0 | 450.00 |
| R2030 | On 06/08/2020 | Bond Future | 9.20 | Call | 27.56000 | | 0.02756 | | 42.61000 | 0.04261 | 27.560 | 12.56 | 0.01 | 0.00 | 0 | 323.00 |
| R2030 | On 06/08/2020 | Bond Future | 9.42 | Put | 13,231.97000 | | 13.23197 | | 12,402.87000 | 12.40287 | 13,231.970 | 12.56 | 0.98 | 0.00 | 0 | 800.00 |
| R2030 | On 06/08/2020 | Bond Future | 9.75 | Call | 94.02000 | | 0.09402 | | 136.76000 | 0.13676 | 94.020 | 12.56 | 0.04 | 0.00 | 0 | 450.00 |
| R2030 | On 06/08/2020 | Bond Future | 10.00 | Call | 154.52000 | | 0.15452 | | 218.92000 | 0.21892 | 154.520 | 12.56 | 0.06 | 0.00 | 0 | 470.00 |
| R2030 | On 06/08/2020 | Bond Future | 10.70 | Call | 514.15000 | | 0.51415 | | 680.52000 | 0.68052 | 514.150 | 12.56 | 0.17 | 0.00 | 0 | 470.00 |
| R2030 | On 05/11/2020 | Bond Future | | | 12.14333 | | 79.57111 | | 11.95631 | 80.43760 | | 12.38 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.10 | Call | 12.48000 | | 0.01248 | | 18.36000 | 0.01836 | 12.480 | 12.02 | 0.01 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.34 | Call | 20.40000 | | 0.02040 | | 29.48000 | 0.02948 | 20.400 | 12.02 | 0.01 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.36 | Call | 21.23000 | | 0.02123 | | 30.64000 | 0.03064 | 21.230 | 12.02 | 0.01 | 0.00 | 0 | 14,160.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.53 | Call | 29.59000 | | 0.02959 | | 42.18000 | 0.04218 | 29.590 | 12.02 | 0.01 | 0.00 | 0 | 15,947.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.73 | Call | 43.07000 | | 0.04307 | | 60.55000 | 0.06055 | 43.070 | 12.02 | 0.02 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.85 | Call | 53.54000 | | 0.05354 | | 74.64000 | 0.07464 | 53.540 | 12.02 | 0.02 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.86 | Call | 54.51000 | | 0.05451 | | 75.93000 | 0.07593 | 54.510 | 12.02 | 0.02 | 0.00 | 0 | 14,160.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.03 | Call | 73.41000 | | 0.07341 | | 101.09000 | 0.10109 | 73.410 | 12.02 | 0.03 | 0.00 | 0 | 15,947.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.04 | Call | 74.69000 | | 0.07469 | | 102.77000 | 0.10277 | 74.690 | 12.02 | 0.03 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.23 | Call | 102.73000 | | 0.10273 | | 139.58000 | 0.13958 | 102.730 | 12.02 | 0.04 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.61 | Put | 13,105.54000 | | 13.10554 | | 12,299.82000 | 12.29982 | 13,105.540 | 12.02 | 0.94 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.86 | Put | 11,791.66000 | | 11.79166 | | 11,007.10000 | 11.00710 | 11,791.660 | 12.02 | 0.92 | 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 | 10.06 | Put | 10,780.41000 | | 10.78041 | | 10,016.25000 | 10.01625 | 10,780.410 | 12.02 | 0.90 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 10.37 | Put | 9,289.75000 | | 9.28975 | | 8,563.65000 | 8.56365 | 9,289.750 | 12.02 | 0.86 | 0.00 | 0 | 15,947.00 |
| R2030 | On 05/11/2020 | Bond Future | 10.47 | Put | 8,830.26000 | | 8.83026 | | 8,118.14000 | 8.11814 | 8,830.260 | 12.02 | 0.84 | 0.00 | 0 | 3,000.00 |
| R2030 | On 04/02/2021 | Bond Future | | | 12.37424 | | 76.87708 | | 12.17842 | 77.75784 | | 12.49 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/02/2021 | Bond Future | 8.36 | Call | 42.13000 | | 0.04213 | | 57.63000 | 0.05763 | 42.130 | 11.71 | 0.01 | 0.00 | 0 | 800.00 |
| R2030 | On 04/02/2021 | Bond Future | 8.37 | Call | 42.82000 | | 0.04282 | | 58.54000 | 0.05854 | 42.820 | 11.71 | 0.02 | 0.00 | 0 | 1,000.00 |
| R2030 | On 04/02/2021 | Bond Future | 8.86 | Call | 91.40000 | | 0.09140 | | 121.72000 | 0.12172 | 91.400 | 11.71 | 0.03 | 0.00 | 0 | 800.00 |
| R2030 | On 04/02/2021 | Bond Future | 9.12 | Call | 132.78000 | | 0.13278 | | 174.46000 | 0.17446 | 132.780 | 11.71 | 0.04 | 0.00 | 0 | 1,000.00 |
| R2030 | On 04/02/2021 | Bond Future | 10.20 | Put | 11,092.67000 | | 11.09267 | | 10,338.47000 | 10.33847 | 11,092.670 | 11.71 | 0.87 | 0.00 | 0 | 1,800.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/05/2020 | Bond Future | | | 12.12362 | | 76.86176 | | 11.95778 | 77.71646 | | 13.39 | 0.00 | 384,308.80 | 5 | 81,653.00 |
| R2032 | On 07/05/2020 | Bond Future | 8.82 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 13.04 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2032 | On 07/05/2020 | Bond Future | 9.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 13.04 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2032 | On 07/05/2020 | Bond Future | 9.17 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 13.04 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2032 | On 07/05/2020 | Bond Future | 9.20 | Call | 0.00000 | | 0.00000 | | 0.01000 | 0.00001 | 0.000 | 13.04 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2032 | On 07/05/2020 | Bond Future | 9.30 | Call | 0.00000 | | 0.00000 | | 0.01000 | 0.00001 | 0.000 | 13.04 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2032 | On 07/05/2020 | Bond Future | 9.50 | Call | 0.01000 | | 0.00001 | | 0.05000 | 0.00005 | 0.010 | 13.04 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2032 | On 07/05/2020 | Bond Future | 9.54 | Put | 15,012.88000 | | 15.01288 | | 14,158.23000 | 14.15823 | 15,012.880 | 13.04 | 1.00 | 0.00 | 0 | 3,000.00 |
| R2032 | On 06/08/2020 | Bond Future | | | 12.33569 | | 78.10346 | | 12.16259 | 78.97226 | | 13.58 | 0.00 | 0.00 | 0 | 300.00 |
| R2032 | On 06/08/2020 | Bond Future | 8.79 | Call | 2.77000 | | 0.00277 | | 4.69000 | 0.00469 | 2.770 | 13.25 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 06/08/2020 | Bond Future | 9.29 | Call | 11.81000 | | 0.01181 | | 18.79000 | 0.01879 | 11.810 | 13.25 | 0.01 | 0.00 | 0 | 800.00 |
| R2032 | On 06/08/2020 | Bond Future | 9.91 | Put | 13,638.74000 | | 13.63874 | | 12,796.59000 | 12.79659 | 13,638.740 | 13.25 | 0.98 | 0.00 | 0 | 800.00 |
| R2032 | On 05/11/2020 | Bond Future | | | 12.54955 | | 75.21439 | | 12.36894 | 76.09736 | | 13.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 05/11/2020 | Bond Future | 8.94 | Call | 30.49000 | | 0.03049 | | 43.02000 | 0.04302 | 30.490 | 13.46 | 0.01 | 0.00 | 0 | 1,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 9.11 | Call | 42.25000 | | 0.04225 | | 58.91000 | 0.05891 | 42.250 | 13.46 | 0.02 | 0.00 | 0 | 3,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 9.44 | Call | 76.85000 | | 0.07685 | | 104.79000 | 0.10479 | 76.850 | 13.46 | 0.03 | 0.00 | 0 | 1,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 9.61 | Call | 102.78000 | | 0.10278 | | 138.58000 | 0.13858 | 102.780 | 13.46 | 0.03 | 0.00 | 0 | 3,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 10.99 | Put | 8,862.28000 | | 8.86228 | | 8,154.66000 | 8.15466 | 8,862.280 | 13.46 | 0.82 | 0.00 | 0 | 3,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 11.08 | Put | 8,439.41000 | | 8.43941 | | 7,746.27000 | 7.74627 | 8,439.410 | 13.46 | 0.81 | 0.00 | 0 | 1,000.00 |
| R2032 | On 04/02/2021 | Bond Future | | | 12.77683 | | 76.45501 | | 12.58818 | 77.35256 | | 13.45 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/02/2021 | Bond Future | 8.79 | Call | 46.47000 | | 0.04647 | | 62.62000 | 0.06262 | 46.470 | 12.62 | 0.02 | 0.00 | 0 | 800.00 |
| R2032 | On 04/02/2021 | Bond Future | 9.29 | Call | 101.89000 | | 0.10189 | | 133.80000 | 0.13380 | 101.890 | 12.62 | 0.03 | 0.00 | 0 | 800.00 |
| R2032 | On 04/02/2021 | Bond Future | 10.82 | Put | 10,813.02000 | | 10.81302 | | 10,072.39000 | 10.07239 | 10,813.020 | 12.62 | 0.84 | 0.00 | 0 | 800.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/05/2020 | Bond Future | | | 12.33994 | | 78.43648 | | 12.09766 | 79.78825 | | 13.52 | 0.00 | 37,963,256.32 | 484 | 132,531.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.11 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 12.85 | 0.00 | 0.00 | 0 | 5,000.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.18 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 12.85 | 0.00 | 0.00 | 0 | 3,530.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.55 | Call | 0.00000 | | 0.00000 | | 0.01000 | 0.00001 | 0.000 | 12.85 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.75 | Call | 0.00000 | | 0.00000 | | 0.03000 | 0.00003 | 0.000 | 12.85 | 0.00 | 0.00 | 0 | 5,000.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.78 | Call | 0.00000 | | 0.00000 | | 0.03000 | 0.00003 | 0.000 | 12.85 | 0.00 | 0.00 | 0 | 3,530.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.85 | Call | 0.01000 | | 0.00001 | | 0.06000 | 0.00006 | 0.010 | 12.85 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2035 | On 07/05/2020 | Bond Future | 10.57 | Put | 10,768.41000 | | 10.76841 | | 9,421.33000 | 9.42133 | 10,768.410 | 12.85 | 1.00 | 0.00 | 0 | 3,530.00 |

| 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 07/05/2020 | Bond Future | 10.75 | Put | 9,576.02000 | 9.57602 | 8,235.61000 | 8.23561 | 9,576.020 | 12.85 | 1.00 | 0.00 | 0 | 5,000.00 |
| R2035 | On 06/08/2020 | Bond Future | | | 12.54341 | 79.70359 | 12.29072 | 81.07751 | | 13.70 | 0.00 | 0.00 | 0 | 410.00 |
| R2035 | On 06/08/2020 | Bond Future | 8.75 | Call | 0.39000 | 0.00039 | 0.97000 | 0.00097 | 0.390 | 13.03 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2035 | On 06/08/2020 | Bond Future | 9.00 | Call | 1.02000 | 0.00102 | 2.39000 | 0.00239 | 1.020 | 13.03 | 0.00 | 0.00 | 0 | 24,761.00 |
| R2035 | On 06/08/2020 | Bond Future | 9.09 | Call | 1.41000 | 0.00141 | 3.25000 | 0.00325 | 1.410 | 13.03 | 0.00 | 0.00 | 0 | 500.00 |
| R2035 | On 06/08/2020 | Bond Future | 9.67 | Call | 9.64000 | 0.00964 | 19.74000 | 0.01974 | 9.640 | 13.03 | 0.01 | 0.00 | 0 | 500.00 |
| R2035 | On 06/08/2020 | Bond Future | 10.45 | Put | 12,698.28000 | 12.69828 | 11,385.19000 | 11.38519 | 12,698.280 | 13.03 | 0.97 | 0.00 | 0 | 500.00 |
| R2035 | On 05/11/2020 | Bond Future | | | 12.75024 | 76.50196 | 12.48687 | 77.89825 | | 14.05 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/02/2021 | Bond Future | | | 12.97424 | 77.76380 | 12.69912 | 79.18315 | | 13.82 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/02/2021 | Bond Future | 10.14 | Put | 17,055.89000 | 17.05589 | 15,735.85000 | 15.73585 | 17,055.890 | 13.00 | 0.94 | 0.00 | 0 | 650.00 |
| R2035 | On 04/02/2021 | Bond Future | 11.14 | Put | 11,078.27000 | 11.07827 | 9,926.43000 | 9.92643 | 11,078.270 | 13.00 | 0.83 | 0.00 | 0 | 650.00 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/05/2020 | Bond Future | | | 12.43135 | 74.93584 | 12.19919 | 76.21476 | | 14.27 | 0.00 | 0.00 | 0 | 83,470.00 |
| R2037 | On 07/05/2020 | Bond Future | 9.70 | Call | 0.00000 | 0.00000 | 0.01000 | 0.00001 | 0.000 | 13.68 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2037 | On 07/05/2020 | Bond Future | 10.00 | Call | 0.02000 | 0.00002 | 0.12000 | 0.00012 | 0.020 | 13.68 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2037 | On 06/08/2020 | Bond Future | | | 12.63634 | 71.88756 | 12.39410 | 73.18742 | | 15.36 | 0.00 | 0.00 | 0 | 300.00 |
| R2037 | On 05/11/2020 | Bond Future | | | 12.83186 | 73.05353 | 12.57969 | 74.37456 | | 14.84 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/02/2021 | Bond Future | | | 13.04298 | 70.00160 | 12.77986 | 71.34440 | | 15.42 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/02/2021 | Bond Future | 9.65 | Call | 104.74000 | 0.10474 | 153.61000 | 0.15361 | 104.740 | 14.49 | 0.03 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.35 | Put | 16,185.34000 | 16.18534 | 14,956.93000 | 14.95693 | 16,185.340 | 14.49 | 0.93 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.48 | Call | 343.31000 | 0.34331 | 474.76000 | 0.47476 | 343.310 | 14.49 | 0.08 | 0.00 | 0 | 240.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.85 | Put | 13,091.57000 | 13.09157 | 11,938.10000 | 11.93810 | 13,091.570 | 14.49 | 0.88 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 11.90 | Put | 7,725.40000 | 7.72540 | 6,808.61000 | 6.80861 | 7,725.400 | 14.49 | 0.71 | 0.00 | 0 | 240.00 |
| R2037 | On 04/02/2021 | Bond Future | 11.97 | Call | 1,685.34000 | 1.68534 | 2,130.23000 | 2.13023 | 1,685.340 | 14.49 | 0.30 | 0.00 | 0 | 300.00 |
| R2037 | On 04/02/2021 | Bond Future | 13.73 | Put | 2,388.57000 | 2.38857 | 1,972.24000 | 1.97224 | 2,388.570 | 15.13 | 0.34 | 0.00 | 0 | 300.00 |
| 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 07/05/2020 | Bond Future | | | 12.43918 | 77.40009 | 12.20182 | 78.78737 | | 14.16 | 0.00 | 0.00 | 0 | 65,728.00 |
| R2040 | On 07/05/2020 | Bond Future | 9.50 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 13.39 | 0.00 | 0.00 | 0 | 2,640.00 |
| R2040 | On 07/05/2020 | Bond Future | 9.85 | Call | 0.00000 | 0.00000 | 0.01000 | 0.00001 | 0.000 | 13.39 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2040 | On 07/05/2020 | Bond Future | 10.00 | Call | 0.01000 | 0.00001 | 0.05000 | 0.00005 | 0.010 | 13.39 | 0.00 | 0.00 | 0 | 2,640.00 |
| R2040 | On 07/05/2020 | Bond Future | 10.15 | Call | 0.02000 | 0.00002 | 0.15000 | 0.00015 | 0.020 | 13.39 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2040 | On 07/05/2020 | Bond Future | 11.10 | Call | 13.34000 | 0.01334 | 43.19000 | 0.04319 | 13.340 | 13.39 | 0.01 | 0.00 | 0 | 450.00 |
| R2040 | On 07/05/2020 | Bond Future | 11.80 | Call | 255.13000 | 0.25513 | 542.70000 | 0.54270 | 255.130 | 13.39 | 0.15 | 0.00 | 0 | 450.00 |
| R2040 | On 07/05/2020 | Bond Future | 12.20 | Call | 808.85000 | 0.80885 | 1,422.25000 | 1.42225 | 808.850 | 13.39 | 0.35 | 0.00 | 0 | 325.00 |
| R2040 | On 07/05/2020 | Bond Future | 12.70 | Call | 2,239.93000 | 2.23993 | 3,278.69000 | 3.27869 | 2,239.930 | 13.44 | 0.67 | 0.00 | 0 | 325.00 |
| R2040 | On 06/08/2020 | Bond Future | | | 12.63924 | 74.14108 | 12.39146 | 75.55104 | | 15.27 | 0.00 | 0.00 | 0 | 600.00 |
| R2040 | On 06/08/2020 | Bond Future | 9.57 | Call | 4.11000 | 0.00411 | 8.87000 | 0.00887 | 4.110 | 14.45 | 0.00 | 0.00 | 0 | 800.00 |
| R2040 | On 06/08/2020 | Bond Future | 10.07 | Call | 20.20000 | 0.02020 | 39.38000 | 0.03938 | 20.200 | 14.45 | 0.01 | 0.00 | 0 | 800.00 |
| R2040 | On 06/08/2020 | Bond Future | 10.79 | Put | 11,831.37000 | 11.83137 | 10,513.66000 | 10.51366 | 11,831.370 | 14.45 | 0.95 | 0.00 | 0 | 800.00 |
| R2040 | On 06/08/2020 | Bond Future | 10.85 | Put | 11,424.36000 | 11.42436 | 10,117.34000 | 10.11734 | 11,424.360 | 14.45 | 0.94 | 0.00 | 0 | 12,538.00 |
| R2040 | On 06/08/2020 | Bond Future | 11.26 | Put | 8,802.23000 | 8.80223 | 7,593.33000 | 7.59333 | 8,802.230 | 14.45 | 0.88 | 0.00 | 0 | 517.00 |

| 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 05/11/2020 | Bond Future | | | 12.82975 | | 75.34362 | | 12.57170 | 76.77657 | | 14.72 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 05/11/2020 | Bond Future | 9.50 | Call | 24.15000 | | 0.02415 | | 41.30000 | 0.04130 | 24.150 | 13.96 | 0.01 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 9.73 | Call | 40.78000 | | 0.04078 | | 67.81000 | 0.06781 | 40.780 | 13.96 | 0.01 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 10.00 | Call | 72.33000 | | 0.07233 | | 116.49000 | 0.11649 | 72.330 | 13.96 | 0.02 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 10.23 | Call | 113.86000 | | 0.11386 | | 178.66000 | 0.17866 | 113.860 | 13.96 | 0.04 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.50 | Put | 8,757.42000 | | 8.75742 | 7,645.17000 | 7.64517 | 8,757.420 | 13.96 | 0.81 | 0.00 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.70 | Put | 7,714.86000 | | 7.71486 | 6,666.38000 | 6.66638 | 7,714.860 | 13.96 | 0.76 | 0.00 | 0.00 | 0 | 2,000.00 |
| R2040 | On 04/02/2021 | Bond Future | | | 13.03537 | | 72.07905 | | 12.76598 | 73.53561 | | 15.49 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/02/2021 | Bond Future | 9.49 | Call | 69.34000 | | 0.06934 | | 105.72000 | 0.10572 | 69.340 | 14.57 | 0.02 | 0.00 | 0 | 500.00 |
| R2040 | On 04/02/2021 | Bond Future | 9.57 | Call | 79.72000 | | 0.07972 | | 120.74000 | 0.12074 | 79.720 | 14.57 | 0.02 | 0.00 | 0 | 800.00 |
| R2040 | On 04/02/2021 | Bond Future | 10.07 | Call | 179.43000 | | 0.17943 | | 261.04000 | 0.26104 | 179.430 | 14.57 | 0.05 | 0.00 | 0 | 800.00 |
| R2040 | On 04/02/2021 | Bond Future | 10.24 | Call | 231.07000 | | 0.23107 | | 331.79000 | 0.33179 | 231.070 | 14.57 | 0.06 | 0.00 | 0 | 500.00 |
| R2040 | On 04/02/2021 | Bond Future | 11.57 | Put | 9,727.48000 | | 9.72748 | 8,634.31000 | 8.63431 | 9,727.480 | 14.57 | 0.78 | 0.00 | 0.00 | 0 | 500.00 |
| R2040 | On 04/02/2021 | Bond Future | 11.74 | Put | 8,864.81000 | | 8.86481 | 7,819.04000 | 7.81904 | 8,864.810 | 14.57 | 0.75 | 0.00 | 0.00 | 0 | 800.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/05/2020 | Bond Future | | | 12.43639 | | 74.47192 | | 12.20402 | 75.82180 | | 14.68 | 0.00 | 73,280,369.28 | 984 | 82,892.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.26 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 13.96 | 0.00 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.33 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 13.96 | 0.00 | 0.00 | 0 | 100.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.45 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 13.96 | 0.00 | 0.00 | 0 | 129.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.91 | Call | 0.00000 | | 0.00000 | | 0.02000 | 0.00002 | 0.000 | 13.96 | 0.00 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.97 | Call | 0.00000 | | 0.00000 | | 0.04000 | 0.00004 | 0.000 | 13.96 | 0.00 | 0.00 | 0 | 129.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.98 | Call | 0.01000 | | 0.00001 | | 0.04000 | 0.00004 | 0.010 | 13.96 | 0.00 | 0.00 | 0 | 100.00 |
| R2044 | On 07/05/2020 | Bond Future | 10.81 | Put | 10,466.54000 | | 10.46654 | 9,124.35000 | 9.12435 | 10,466.540 | 13.96 | 1.00 | 0.00 | 0.00 | 0 | 129.00 |
| R2044 | On 07/05/2020 | Bond Future | 11.02 | Put | 8,978.66000 | | 8.97866 | 7,649.76000 | 7.64976 | 8,978.660 | 13.96 | 0.99 | 0.00 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 11.09 | Put | 8,494.90000 | | 8.49490 | 7,173.46000 | 7.17346 | 8,494.900 | 13.96 | 0.99 | 0.00 | 0.00 | 0 | 100.00 |
| R2044 | On 06/08/2020 | Bond Future | | | 12.63009 | | 71.29090 | | 12.38743 | 72.66283 | | 15.83 | 0.00 | 0.00 | 0 | 500.00 |
| R2044 | On 06/08/2020 | Bond Future | 9.01 | Call | 0.48000 | | 0.00048 | | 1.15000 | 0.00115 | 0.480 | 15.09 | 0.00 | 0.00 | 0 | 140.00 |
| R2044 | On 06/08/2020 | Bond Future | 9.36 | Call | 1.93000 | | 0.00193 | | 4.26000 | 0.00426 | 1.930 | 15.09 | 0.00 | 0.00 | 0 | 602.00 |
| R2044 | On 06/08/2020 | Bond Future | 9.66 | Call | 5.64000 | | 0.00564 | | 11.71000 | 0.01171 | 5.640 | 15.09 | 0.00 | 0.00 | 0 | 140.00 |
| R2044 | On 06/08/2020 | Bond Future | 9.98 | Call | 15.86000 | | 0.01586 | | 30.84000 | 0.03084 | 15.860 | 15.09 | 0.01 | 0.00 | 0 | 602.00 |
| R2044 | On 06/08/2020 | Bond Future | 10.93 | Put | 10,869.66000 | | 10.86966 | 9,615.91000 | 9.61591 | 10,869.660 | 15.09 | 0.93 | 0.00 | 0.00 | 0 | 140.00 |
| R2044 | On 06/08/2020 | Bond Future | 11.09 | Put | 9,822.77000 | | 9.82277 | 8,605.05000 | 8.60505 | 9,822.770 | 15.09 | 0.91 | 0.00 | 0.00 | 0 | 602.00 |
| R2044 | On 05/11/2020 | Bond Future | | | 12.81433 | | 72.44722 | | 12.56153 | 73.84150 | | 15.26 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 05/11/2020 | Bond Future | 8.87 | Call | 4.53000 | | 0.00453 | | 8.28000 | 0.00828 | 4.530 | 14.54 | 0.00 | 0.00 | 0 | 1,815.00 |
| R2044 | On 05/11/2020 | Bond Future | 9.29 | Call | 14.19000 | | 0.01419 | | 24.58000 | 0.02458 | 14.190 | 14.54 | 0.01 | 0.00 | 0 | 568.00 |
| R2044 | On 05/11/2020 | Bond Future | 9.34 | Call | 16.11000 | | 0.01611 | | 27.74000 | 0.02774 | 16.110 | 14.54 | 0.01 | 0.00 | 0 | 525.00 |
| R2044 | On 05/11/2020 | Bond Future | 9.72 | Call | 39.95000 | | 0.03995 | | 65.63000 | 0.06563 | 39.950 | 14.54 | 0.01 | 0.00 | 0 | 1,815.00 |
| R2044 | On 05/11/2020 | Bond Future | 9.97 | Call | 68.80000 | | 0.06880 | | 109.77000 | 0.10977 | 68.800 | 14.54 | 0.02 | 0.00 | 0 | 568.00 |
| R2044 | On 05/11/2020 | Bond Future | 10.02 | Call | 76.33000 | | 0.07633 | | 121.09000 | 0.12109 | 76.330 | 14.54 | 0.03 | 0.00 | 0 | 1,815.00 |
| R2044 | On 05/11/2020 | Bond Future | 10.04 | Call | 79.53000 | | 0.07953 | | 125.88000 | 0.12588 | 79.530 | 14.54 | 0.03 | 0.00 | 0 | 525.00 |
| R2044 | On 05/11/2020 | Bond Future | 11.06 | Put | 11,251.73000 | | 11.25173 | 10,057.93000 | 10.05793 | 11,251.730 | 14.54 | 0.88 | 0.00 | 0.00 | 0 | 525.00 |
| R2044 | On 05/11/2020 | Bond Future | 11.17 | Put | 10,575.73000 | | 10.57573 | 9,408.39000 | 9.40839 | 10,575.730 | 14.54 | 0.86 | 0.00 | 0.00 | 0 | 1,815.00 |
| R2044 | On 05/11/2020 | Bond Future | 11.38 | Put | 9,347.75000 | | 9.34775 | 8,236.35000 | 8.23635 | 9,347.750 | 14.54 | 0.82 | 0.00 | 0.00 | 0 | 568.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-------|------------|--------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2044 | On 05/11/2020 | Bond Future | 11.43 | Put | 9,067.73000 | | 9.06773 | 7,970.66000 | 7.97066 | 9,067.730 | | 14.54 | 0.81 | 0.00 | 0 | 1,815.00 |
| R2044 | On 04/02/2021 | Bond Future | | | 13.01306 | | 69.26005 | 12.74904 | 70.67734 | | | 15.97 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/02/2021 | Bond Future | 9.66 | Call | 86.98000 | | 0.08698 | 130.31000 | 0.13031 | 86.980 | | 15.01 | 0.03 | 0.00 | 0 | 405.00 |
| R2044 | On 04/02/2021 | Bond Future | 10.29 | Put | 17,719.68000 | | 17.71968 | 16,404.57000 | 16.40457 | 17,719.680 | | 15.01 | 0.94 | 0.00 | 0 | 405.00 |
| R2044 | On 04/02/2021 | Bond Future | 10.84 | Put | 13,888.69000 | | 13.88869 | 12,659.71000 | 12.65971 | 13,888.690 | | 15.01 | 0.88 | 0.00 | 0 | 405.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 07/05/2020 | Bond Future | | | 12.40116 | | 73.31467 | 12.17893 | 74.61680 | | | 14.91 | 0.00 | 98,901,489.83 | 1,349 | 101,327.00 |
| R2048 | On 07/05/2020 | Bond Future | 9.69 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 14.17 | 0.00 | 0.00 | 0 | 300.00 |
| R2048 | On 07/05/2020 | Bond Future | 10.20 | Put | 15,088.27000 | | 15.08827 | 13,786.30000 | 13.78630 | 15,088.270 | | 14.17 | 1.00 | 0.00 | 0 | 300.00 |
| R2048 | On 07/05/2020 | Bond Future | 10.70 | Put | 11,190.21000 | | 11.19021 | 9,892.39000 | 9.89239 | 11,190.210 | | 14.17 | 1.00 | 0.00 | 0 | 300.00 |
| R2048 | On 06/08/2020 | Bond Future | | | 12.58448 | | 74.49912 | 12.35251 | 75.82248 | | | 15.07 | 0.00 | 0.00 | 0 | 530.00 |
| R2048 | On 06/08/2020 | Bond Future | 9.00 | Call | 0.33000 | | 0.00033 | 0.78000 | 0.00078 | 0.330 | | 14.35 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2048 | On 06/08/2020 | Bond Future | 9.25 | Call | 0.98000 | | 0.00098 | 2.20000 | 0.00220 | 0.980 | | 14.35 | 0.00 | 0.00 | 0 | 20,640.00 |
| R2048 | On 06/08/2020 | Bond Future | 10.35 | Call | 43.69000 | | 0.04369 | 78.05000 | 0.07805 | 43.690 | | 14.35 | 0.02 | 0.00 | 0 | 640.00 |
| R2048 | On 06/08/2020 | Bond Future | 10.85 | Call | 155.84000 | | 0.15584 | 254.61000 | 0.25461 | 155.840 | | 14.35 | 0.06 | 0.00 | 0 | 640.00 |
| R2048 | On 06/08/2020 | Bond Future | 11.10 | Call | 268.95000 | | 0.26895 | 421.73000 | 0.42173 | 268.950 | | 14.35 | 0.09 | 0.00 | 0 | 470.00 |
| R2048 | On 06/08/2020 | Bond Future | 11.80 | Call | 940.22000 | | 0.94022 | 1,331.06000 | 1.33106 | 940.220 | | 14.35 | 0.25 | 0.00 | 0 | 470.00 |
| R2048 | On 06/08/2020 | Bond Future | 12.25 | Call | 1,748.04000 | | 1.74804 | 2,340.91000 | 2.34091 | 1,748.040 | | 14.35 | 0.40 | 0.00 | 0 | 814.00 |
| R2048 | On 06/08/2020 | Bond Future | 12.75 | Call | 3,040.01000 | | 3.04001 | 3,860.82000 | 3.86082 | 3,040.010 | | 14.39 | 0.57 | 0.00 | 0 | 814.00 |
| R2048 | On 05/11/2020 | Bond Future | | | 12.76990 | | 71.27638 | 12.52790 | 72.62134 | | | 15.50 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/02/2021 | Bond Future | | | 12.97006 | | 72.45204 | 12.71699 | 73.81919 | | | 15.17 | 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 07/05/2020 | Bond Future | | | 4.78820 | | 102.44831 | 4.65425 | 102.56489 | | | 0.62 | 0.00 | 0.00 | 0 | 29,633.00 |
| R208 | On 06/08/2020 | Bond Future | | | 4.10444 | | 104.10338 | 3.91607 | 104.22221 | | | 0.41 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 05/11/2020 | Bond Future | | | 2.48721 | | 102.39121 | 2.17897 | 102.51212 | | | 0.16 | 0.00 | 0.00 | 0 | 0.00 |
| 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 07/05/2020 | Bond Future | | | 12.31214 | | 58.84296 | 12.09037 | 59.87924 | | | 16.92 | 0.00 | 2,294,875.44 | 39 | 72,006.00 |
| R209 | On 06/08/2020 | Bond Future | | | 12.49722 | | 59.79356 | 12.26673 | 60.84681 | | | 17.15 | 0.00 | 0.00 | 0 | 200.00 |
| R209 | On 05/11/2020 | Bond Future | | | 12.68224 | | 57.61498 | 12.44280 | 58.68532 | | | 17.64 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 04/02/2021 | Bond Future | | | 12.87698 | | 58.56527 | 12.62800 | 59.65334 | | | 16.60 | 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 |

| 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 |
|--------------------------------|---------------|--------------------|-------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|---------------------|
| R210 | On 07/05/2020 | Bond Future | | 158.42060 | 158.42060 | | 157.31272 | 157.31272 | | | 0.00 | 0.00 | 0 | 1,419.00 |
| R210 | On 06/08/2020 | Bond Future | | 161.01929 | 161.01929 | | 159.89385 | 159.89385 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 05/11/2020 | Bond Future | | 160.94545 | 160.94545 | | 159.80173 | 159.80173 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 04/02/2021 | Bond Future | | 163.63710 | 163.63710 | | 162.47423 | 162.47423 | | | 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 07/05/2020 | Bond Future | | 162.45968 | 162.45968 | | 161.88626 | 161.88626 | | | 0.00 | 0.00 | 0 | 6,719.00 |
| R212 | On 06/08/2020 | Bond Future | | 162.82938 | 162.82938 | | 162.24713 | 162.24713 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 05/11/2020 | Bond Future | | 165.50744 | 165.50744 | | 164.91580 | 164.91580 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 04/02/2021 | Bond Future | | 165.94583 | 165.94583 | | 165.34431 | 165.34431 | | | 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 07/05/2020 | Bond Future | | 11.94498 | 71.80288 | | 11.76384 | 72.66345 | | 13.58 | 0.00 | 0.00 | 0 | 16,774.00 |
| R213 | On 06/08/2020 | Bond Future | | 12.14817 | 72.96283 | | 11.95928 | 73.83758 | | 13.78 | 0.00 | 0.00 | 0 | 300.00 |
| R213 | On 05/11/2020 | Bond Future | | 12.35636 | 70.60130 | | 12.15949 | 71.49030 | | 14.10 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/02/2021 | Bond Future | | 12.58275 | 71.76580 | | 12.37711 | 72.66952 | | 13.38 | 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 07/05/2020 | Bond Future | | 12.33807 | 57.88120 | | 12.15680 | 58.74146 | | 17.43 | 0.00 | 7,177,268.80 | 124 | 21,477.00 |
| R214 | On 07/05/2020 | Bond Future | 9.31 | Call | 0.00000 | 0.00000 | 0.01000 | 0.00001 | 0.000 | 17.56 | 0.00 | 0.00 | 0 | 1,250.00 |
| R214 | On 07/05/2020 | Bond Future | 9.91 | Call | 0.16000 | 0.00016 | 0.50000 | 0.00050 | 0.160 | 17.56 | 0.00 | 0.00 | 0 | 1,250.00 |
| R214 | On 07/05/2020 | Bond Future | 10.66 | Put | 8,883.01000 | 8.88301 | 8,034.66000 | 8.03466 | 8,883.010 | 17.56 | 0.99 | 0.00 | 0 | 1,250.00 |
| R214 | On 06/08/2020 | Bond Future | | 12.51379 | 58.81628 | | 12.32519 | 59.69062 | | 17.64 | 0.00 | 0.00 | 0 | 300.00 |
| R214 | On 05/11/2020 | Bond Future | | 12.69122 | 56.47858 | | 12.49513 | 57.36717 | | 18.17 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/02/2021 | Bond Future | | 12.88201 | 57.41013 | | 12.67770 | 58.31342 | | 17.11 | 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 : | | | | | | | | | | | | 313,980,027.57 | 3,898 | 1 453 369.00 |
| Grand Total: | | | | | | | | | | | | 313,980,027.57 | 3,898 | 1 453 369.00 |