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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2020

| 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 | 91.36000 | 91.36000 | | 91.42000 | 91.42000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 07/05/2020 | Index Future | 695.34700 | 695.34700 | | 691.84900 | 691.84900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/08/2020 | Index Future | 703.49400 | 703.49400 | | 699.99200 | 699.99200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 05/11/2020 | Index Future | 712.39900 | 712.39900 | | 708.86600 | 708.86600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/02/2021 | Index Future | 721.39000 | 721.39000 | | 717.81500 | 717.81500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/05/2020 | Index Future | 749.11800 | 749.11800 | | 745.10300 | 745.10300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/08/2020 | Index Future | 757.89500 | 757.89500 | | 753.87300 | 753.87300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/11/2020 | Index Future | 767.48900 | 767.48900 | | 763.42900 | 763.42900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/02/2021 | Index Future | 777.17600 | 777.17600 | | 773.06700 | 773.06700 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/05/2020 | Index Future | 665.89600 | 665.89600 | | 663.12500 | 663.12500 | | | 0.00 | 292,994,240.00 | 44 | 1.00 |
| ALBI | On 06/08/2020 | Index Future | 673.69800 | 673.69800 | | 670.93000 | 670.93000 | | | 0.00 | 296,427,120.00 | 44 | 209.00 |
| ALBI | On 05/11/2020 | Index Future | 682.22600 | 682.22600 | | 679.43500 | 679.43500 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/02/2021 | Index Future | 690.83600 | 690.83600 | | 688.01200 | 688.01200 | | | 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 | 12.36505 | 69.74998 | | 12.38310 | 69.66135 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/08/2020 | Bond Future | 12.63343 | 70.57799 | | 12.65209 | 70.48923 | | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 05/11/2020 | Bond Future | 12.89841 | 67.68479 | | 12.91782 | 67.59522 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/02/2021 | Bond Future | 13.18628 | 68.53957 | | 13.20657 | 68.44894 | | | | 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 | 12.76956 | 69.15640 | | 12.81260 | 68.92788 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/08/2020 | Bond Future | 13.03034 | 69.97737 | | 13.07525 | 69.74709 | | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 05/11/2020 | Bond Future | 13.29087 | 66.59573 | | 13.33790 | 66.36285 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 04/02/2021 | Bond Future | 13.56459 | 67.43694 | | 13.61391 | 67.20121 | | | | 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 | 658.07800 | 658.07800 | | 655.22500 | 655.22500 | | | | 0.00 | 0.00 | 0 | 405.00 |
| GOVI | On 06/08/2020 | GOVI | 665.78800 | 665.78800 | | 662.93700 | 662.93700 | | | | 0.00 | 6,657,880.00 | 1 | 1,022.00 |
| GOVI | On 05/11/2020 | GOVI | 674.21600 | 674.21600 | | 671.34100 | 671.34100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/02/2021 | GOVI | 682.72600 | 682.72600 | | 679.81700 | 679.81700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/05/2020 | Bond Future | 134.93362 | 134.93362 | | 134.59497 | 134.59497 | | | | 0.00 | 105,922,891.70 | 785 | 1,245.00 |
| I2025 | On 06/08/2020 | Bond Future | 135.06884 | 135.06884 | | 134.72080 | 134.72080 | | | | 0.00 | 106,029,039.40 | 785 | 2,196.00 |
| I2025 | On 05/11/2020 | Bond Future | 136.79550 | 136.79550 | | 136.44368 | 136.44368 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/02/2021 | Bond Future | 137.03150 | 137.03150 | | 136.66811 | 136.66811 | | | | 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 | 97.11526 | 97.11526 | | 97.08509 | 97.08509 | | | | 0.00 | 0.00 | 0 | 1,509.00 |
| I2029 | On 06/08/2020 | Bond Future | 98.29256 | 98.29256 | | 98.26330 | 98.26330 | | | | 0.00 | 0.00 | 0 | 2,817.00 |
| I2029 | On 05/11/2020 | Bond Future | 98.41189 | 98.41189 | | 98.37733 | 98.37733 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 04/02/2021 | Bond Future | 99.67752 | 99.67752 | | 99.64270 | 99.64270 | | | | 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 | 94.71532 | 94.71532 | | 94.63413 | 94.63413 | | | | 0.00 | 0.00 | 0 | 2,449.00 |
| I2033 | On 06/08/2020 | Bond Future | 95.86360 | 95.86360 | | 95.78270 | 95.78270 | | | | 0.00 | 0.00 | 0 | 11,410.00 |

| 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 | | | 95.87622 | | 95.87622 | | 95.78898 | 95.78898 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 04/02/2021 | Bond Future | | | 97.10931 | | 97.10931 | | 97.02094 | 97.02094 | | | 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 | | | 108.75370 | | 108.75370 | | 107.90577 | 107.90577 | | | 0.00 | 0.00 | 0 | 2,602.00 |
| I2038 | On 06/08/2020 | Bond Future | | | 108.38387 | | 108.38387 | | 107.51931 | 107.51931 | | | 0.00 | 0.00 | 0 | 11,276.00 |
| I2038 | On 05/11/2020 | Bond Future | | | 109.76968 | | 109.76968 | | 108.89452 | 108.89452 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 04/02/2021 | Bond Future | | | 109.46773 | | 109.46773 | | 108.57326 | 108.57326 | | | 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 | | | 97.91546 | | 97.91546 | | 97.80043 | 97.80043 | | | 0.00 | 97,915,460.00 | 1,000 | 9,794.00 |
| I2046 | On 06/08/2020 | Bond Future | | | 99.10253 | | 99.10253 | | 98.98724 | 98.98724 | | | 0.00 | 99,102,530.00 | 1,000 | 15,281.00 |
| I2046 | On 05/11/2020 | Bond Future | | | 98.58260 | | 98.58260 | | 98.45808 | 98.45808 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 04/02/2021 | Bond Future | | | 99.85054 | | 99.85054 | | 99.72450 | 99.72450 | | | 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 | | | 100.73175 | | 100.73175 | | 100.70006 | 100.70006 | | | 0.00 | 92,471,746.50 | 918 | 10,560.00 |
| I2050 | On 06/08/2020 | Bond Future | | | 100.08298 | | 100.08298 | | 100.04368 | 100.04368 | | | 0.00 | 91,876,175.64 | 918 | 15,767.00 |
| I2050 | On 05/11/2020 | Bond Future | | | 101.36240 | | 101.36240 | | 101.32313 | 101.32313 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 04/02/2021 | Bond Future | | | 100.75562 | | 100.75562 | | 100.70683 | 100.70683 | | | 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 | | | 252.07900 | | 252.07900 | | 251.39100 | 251.39100 | | | 0.00 | 0.00 | 0 | 153.00 |
| IGOV | On 06/08/2020 | Index Future | | | 255.09500 | | 255.09500 | | 254.41200 | 254.41200 | | | 0.00 | 5,101,900.00 | 2 | 567.00 |
| IGOV | On 05/11/2020 | Index Future | | | 258.38600 | | 258.38600 | | 257.69900 | 257.69900 | | | 0.00 | 0.00 | 0 | 47.00 |
| IGOV | On 04/02/2021 | Index Future | | | 261.70900 | | 261.70900 | | 261.01400 | 261.01400 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/05/2020 | Bond Future | | | 8.34679 | | 114.85480 | | 8.44950 | 114.30791 | | 5.55 | 0.00 | 1,204,367,432.80 | 10,486 | 36,711.00 |
| R186 | On 07/05/2020 | Bond Future | 7.90 | Put | 2,419.65000 | | 2.41965 | | 2,966.59000 | 2.96659 | 2,419.650 | 5.27 | 1.00 | 0.00 | 0 | 2,500.00 |
| R186 | On 07/05/2020 | Bond Future | 8.50 | Put | 18.52000 | | 0.01852 | | 224.61000 | 0.22461 | 18.520 | 5.42 | 0.07 | 0.00 | 0 | 23,160.00 |
| R186 | On 07/05/2020 | Bond Future | 9.50 | Call | 5,946.84000 | | 5.94684 | | 5,399.95000 | 5.39995 | 5,946.840 | 6.28 | 1.00 | 0.00 | 0 | 1,120.00 |
| R186 | On 07/05/2020 | Bond Future | 10.00 | Call | 8,397.79000 | | 8.39779 | | 7,850.90000 | 7.85090 | 8,397.790 | 6.55 | 1.00 | 0.00 | 0 | 1,120.00 |
| R186 | On 06/08/2020 | Bond Future | | | 8.54019 | | 110.93329 | | 8.64839 | 110.38137 | | 10.11 | 0.00 | 1,285,938,697.68 | 11,592 | 75,887.00 |
| R186 | On 06/08/2020 | Bond Future | 8.00 | Call | 1,117.92000 | | 1.11792 | | 991.64000 | 0.99164 | 1,117.920 | 9.89 | 0.32 | 0.00 | 0 | 900.00 |
| R186 | On 06/08/2020 | Bond Future | 9.00 | Call | 3,595.28000 | | 3.59528 | | 3,280.69000 | 3.28069 | 3,595.280 | 10.11 | 0.67 | 0.00 | 0 | 900.00 |
| R186 | On 05/11/2020 | Bond Future | | | 8.72533 | | 112.32539 | | 8.83955 | 111.76709 | | 9.81 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/11/2020 | Bond Future | 7.84 | Call | 1,368.29000 | | 1.36829 | | 1,237.67000 | 1.23767 | 1,368.290 | 9.53 | 0.29 | 0.00 | 0 | 3,500.00 |
| R186 | On 05/11/2020 | Bond Future | 8.34 | Call | 2,218.44000 | | 2.21844 | | 2,025.75000 | 2.02575 | 2,218.440 | 9.58 | 0.42 | 0.00 | 0 | 3,500.00 |
| R186 | On 05/11/2020 | Bond Future | 9.26 | Put | 2,015.97000 | | 2.01597 | | 2,255.86000 | 2.25586 | 2,015.970 | 9.96 | 0.36 | 0.00 | 0 | 3,500.00 |
| R186 | On 04/02/2021 | Bond Future | | | 8.93188 | | 108.45750 | | 9.05285 | 107.89226 | | 10.11 | 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 |

| 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/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 | | | 310.55117 | | 310.55117 | | 310.96690 | 310.96690 | | | 0.00 | 15,217,007.33 | 49 | 2,507.00 |
| R197 | On 06/08/2020 | Bond Future | | | 306.54963 | | 306.54963 | | 306.96715 | 306.96715 | | | 0.00 | 15,020,931.87 | 49 | 2,549.00 |
| R197 | On 05/11/2020 | Bond Future | | | 310.46826 | | 310.46826 | | 310.89253 | 310.89253 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 04/02/2021 | Bond Future | | | 306.51935 | | 306.51935 | | 306.91211 | 306.91211 | | | 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 | | | 216.15328 | | 216.15328 | | 216.08574 | 216.08574 | | | 0.00 | 0.00 | 0 | 5,456.00 |
| R202 | On 06/08/2020 | Bond Future | | | 214.64867 | | 214.64867 | | 214.57919 | 214.57919 | | | 0.00 | 0.00 | 0 | 7,724.00 |
| R202 | On 05/11/2020 | Bond Future | | | 217.39235 | | 217.39235 | | 217.32285 | 217.32285 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 04/02/2021 | Bond Future | | | 215.96982 | | 215.96982 | | 215.87992 | 215.87992 | | | 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 07/05/2020 | Bond Future | | | 5.48156 | | 107.35224 | | 5.55836 | 107.14843 | | 1.49 | 0.00 | 1,048,187,271.36 | 9,764 | 41,565.00 |
| R2023 | On 06/08/2020 | Bond Future | | | 5.55524 | | 108.62667 | | 5.63981 | 108.42188 | | 3.24 | 0.00 | 1,070,733,086.19 | 9,857 | 27,356.00 |
| R2023 | On 05/11/2020 | Bond Future | | | 5.60806 | | 106.07678 | | 5.70235 | 105.86989 | | 3.09 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 04/02/2021 | Bond Future | | | 5.68232 | | 107.41617 | | 5.78923 | 107.20679 | | 2.79 | 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 | | | 10.18779 | | 88.91727 | | 10.29565 | 88.32329 | | 9.00 | 0.00 | 3,543,264,292.23 | 39,849 | 40,671.00 |
| R2030 | On 07/05/2020 | Bond Future | 8.45 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 8.50 | 0.00 | 0.00 | 0 | 5,000.00 |
| R2030 | On 07/05/2020 | Bond Future | 8.85 | Put | 7,837.90000 | | 7.83790 | | 8,431.88000 | 8.43188 | 7,837.900 | 8.50 | 1.00 | 0.00 | 0 | 5,820.00 |
| R2030 | On 07/05/2020 | Bond Future | 8.85 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 8.50 | 0.00 | 0.00 | 0 | 5,000.00 |
| R2030 | On 07/05/2020 | Bond Future | 8.90 | Put | 7,528.57000 | | 7.52857 | | 8,122.55000 | 8.12255 | 7,528.570 | 8.50 | 1.00 | 0.00 | 0 | 5,820.00 |
| R2030 | On 06/08/2020 | Bond Future | | | 10.40902 | | 85.96668 | | 10.52154 | 85.36683 | | 16.22 | 0.00 | 3,785,972,587.20 | 44,040 | 117,174.00 |
| R2030 | On 06/08/2020 | Bond Future | 8.36 | Call | 157.50000 | | 0.15750 | | 141.33000 | 0.14133 | 157.500 | 15.73 | 0.06 | 0.00 | 0 | 800.00 |
| R2030 | On 06/08/2020 | Bond Future | 8.50 | Call | 204.53000 | | 0.20453 | | 183.39000 | 0.18339 | 204.530 | 15.73 | 0.07 | 0.00 | 0 | 323.00 |
| R2030 | On 06/08/2020 | Bond Future | 8.86 | Call | 381.42000 | | 0.38142 | | 341.82000 | 0.34182 | 381.420 | 15.73 | 0.12 | 0.00 | 0 | 800.00 |
| R2030 | On 06/08/2020 | Bond Future | 9.05 | Call | 515.70000 | | 0.51570 | | 462.43000 | 0.46243 | 515.700 | 15.73 | 0.15 | 0.00 | 0 | 450.00 |
| R2030 | On 06/08/2020 | Bond Future | 9.20 | Call | 646.04000 | | 0.64604 | | 579.77000 | 0.57977 | 646.040 | 15.73 | 0.18 | 0.00 | 0 | 323.00 |
| R2030 | On 06/08/2020 | Bond Future | 9.42 | Put | 6,401.96000 | | 6.40196 | | 6,912.77000 | 6.91277 | 6,401.960 | 15.73 | 0.77 | 0.00 | 0 | 800.00 |
| R2030 | On 06/08/2020 | Bond Future | 9.75 | Call | 1,347.07000 | | 1.34707 | | 1,215.48000 | 1.21548 | 1,347.070 | 15.73 | 0.32 | 0.00 | 0 | 450.00 |
| R2030 | On 06/08/2020 | Bond Future | 10.00 | Call | 1,794.49000 | | 1.79449 | | 1,624.48000 | 1.62448 | 1,794.490 | 15.70 | 0.39 | 0.00 | 0 | 470.00 |
| R2030 | On 06/08/2020 | Bond Future | 10.21 | Call | 2,263.64000 | | 2.26364 | | 2,057.83000 | 2.05783 | 2,263.640 | 15.81 | 0.45 | 0.00 | 0 | 650.00 |
| R2030 | On 06/08/2020 | Bond Future | 10.70 | Call | 3,627.58000 | | 3.62758 | | 3,333.76000 | 3.33376 | 3,627.580 | 16.18 | 0.60 | 0.00 | 0 | 470.00 |
| R2030 | On 06/08/2020 | Bond Future | 10.87 | Put | 1,757.33000 | | 1.75733 | | 2,033.43000 | 2.03343 | 1,757.330 | 16.35 | 0.35 | 0.00 | 0 | 650.00 |
| R2030 | On 06/08/2020 | Bond Future | 11.25 | Put | 1,197.15000 | | 1.19715 | | 0.00000 | 0.00000 | 1,197.150 | 16.88 | 0.26 | 110,457,159.97 | 5,000 | 5,000.00 |
| R2030 | On 06/08/2020 | Bond Future | 11.47 | Put | 964.23000 | | 0.96423 | | 1,149.43000 | 1.14943 | 964.230 | 17.28 | 0.22 | 0.00 | 0 | 650.00 |
| R2030 | On 05/11/2020 | Bond Future | | | 10.61517 | | 87.04618 | | 10.73249 | 86.43921 | | 15.81 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.10 | Call | 359.62000 | | 0.35962 | | 324.93000 | 0.32493 | 359.620 | 15.27 | 0.09 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.34 | Call | 481.62000 | | 0.48162 | | 436.02000 | 0.43602 | 481.620 | 15.27 | 0.11 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.36 | Call | 493.14000 | | 0.49314 | | 446.52000 | 0.44652 | 493.140 | 15.27 | 0.11 | 0.00 | 0 | 14,160.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.53 | Call | 600.17000 | | 0.60017 | | 544.27000 | 0.54427 | 600.170 | 15.27 | 0.13 | 0.00 | 0 | 15,947.00 |

| 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 | 8.73 | Call | 748.78000 | | 0.74878 | | 680.34000 | 0.68034 | 748.780 | 15.27 | 0.16 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.85 | Call | 850.80000 | | 0.85080 | | 773.97000 | 0.77397 | 850.800 | 15.27 | 0.18 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.86 | Call | 859.77000 | | 0.85977 | | 782.20000 | 0.78220 | 859.770 | 15.27 | 0.18 | 0.00 | 0 | 14,160.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.03 | Call | 1,023.44000 | | 1.02344 | | 932.77000 | 0.93277 | 1,023.440 | 15.27 | 0.20 | 0.00 | 0 | 15,947.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.04 | Call | 1,033.75000 | | 1.03375 | | 942.27000 | 0.94227 | 1,033.750 | 15.27 | 0.20 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.23 | Call | 1,244.85000 | | 1.24485 | 1,137.03000 | 1.13703 | 1,244.850 | 15.27 | 0.24 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.61 | Put | 7,203.04000 | | 7.20304 | 7,664.67000 | 7.66467 | 7,203.040 | 15.27 | 0.69 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.86 | Put | 6,217.40000 | | 6.21740 | 6,651.12000 | 6.65112 | 6,217.400 | 15.27 | 0.64 | 0.00 | 0.00 | 0 | 14,160.00 |
| R2030 | On 05/11/2020 | Bond Future | 10.06 | Put | 5,495.45000 | | 5.49545 | 5,905.23000 | 5.90523 | 5,495.450 | 15.28 | 0.60 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 10.37 | Put | 4,510.66000 | | 4.51066 | 4,881.20000 | 4.88120 | 4,510.660 | 15.40 | 0.53 | 0.00 | 0.00 | 0 | 15,947.00 |
| R2030 | On 05/11/2020 | Bond Future | 10.47 | Put | 4,226.61000 | | 4.22661 | 4,584.20000 | 4.58420 | 4,226.610 | 15.45 | 0.51 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2030 | On 04/02/2021 | Bond Future | | | 10.84248 | 84.14035 | | 10.96519 | 83.52576 | | | 16.45 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/02/2021 | Bond Future | 8.36 | Call | 842.17000 | | 0.84217 | 772.30000 | 0.77230 | 842.170 | 15.79 | 0.15 | 0.00 | 0.00 | 0 | 800.00 |
| R2030 | On 04/02/2021 | Bond Future | 8.37 | Call | 849.55000 | | 0.84955 | 779.13000 | 0.77913 | 849.550 | 15.79 | 0.15 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2030 | On 04/02/2021 | Bond Future | 8.86 | Call | 1,276.60000 | | 1.27660 | 1,175.84000 | 1.17584 | 1,276.600 | 15.79 | 0.21 | 0.00 | 0.00 | 0 | 800.00 |
| R2030 | On 04/02/2021 | Bond Future | 9.12 | Call | 1,559.94000 | | 1.55994 | 1,440.21000 | 1.44021 | 1,559.940 | 15.79 | 0.24 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2030 | On 04/02/2021 | Bond Future | 10.20 | Put | 6,539.30000 | | 6.53930 | 6,936.68000 | 6.93668 | 6,539.300 | 15.79 | 0.58 | 0.00 | 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 | | | 10.75746 | 84.32794 | | 10.79505 | 84.10899 | | | 10.57 | 0.00 | 22,768,543.80 | 270 | 44,053.00 |
| R2032 | On 07/05/2020 | Bond Future | 8.82 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 9.84 | 0.00 | 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 | 9.84 | 0.00 | 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 | 9.84 | 0.00 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2032 | On 07/05/2020 | Bond Future | 9.20 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 9.84 | 0.00 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2032 | On 07/05/2020 | Bond Future | 9.30 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 9.84 | 0.00 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2032 | On 07/05/2020 | Bond Future | 9.50 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 9.84 | 0.00 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2032 | On 07/05/2020 | Bond Future | 9.54 | Put | 7,546.68000 | 7.54668 | | 7,765.63000 | 7.76563 | 7,546.680 | 9.84 | 1.00 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2032 | On 06/08/2020 | Bond Future | | | 10.97573 | 85.32903 | | 11.01471 | 85.10863 | | | 17.57 | 0.00 | 30,206,476.62 | 354 | 94,004.00 |
| R2032 | On 06/08/2020 | Bond Future | 8.79 | Call | 123.75000 | 0.12375 | | 128.25000 | 0.12825 | 123.750 | 16.78 | 0.04 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 06/08/2020 | Bond Future | 9.29 | Call | 316.59000 | 0.31659 | | 321.46000 | 0.32146 | 316.590 | 16.78 | 0.10 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 06/08/2020 | Bond Future | 9.91 | Put | 7,194.76000 | 7.19476 | | 7,412.93000 | 7.41293 | 7,194.760 | 16.78 | 0.79 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 05/11/2020 | Bond Future | | | 11.18802 | 82.25127 | | 11.22857 | 82.02849 | | | 17.99 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 05/11/2020 | Bond Future | 8.94 | Call | 534.89000 | 0.53489 | | 530.41000 | 0.53041 | 534.890 | 17.23 | 0.11 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 9.11 | Call | 651.08000 | 0.65108 | | 644.65000 | 0.64465 | 651.080 | 17.23 | 0.13 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 9.44 | Call | 932.27000 | 0.93227 | | 920.76000 | 0.92076 | 932.270 | 17.23 | 0.18 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 9.61 | Call | 1,109.13000 | 1.10913 | | 1,094.24000 | 1.09424 | 1,109.130 | 17.23 | 0.21 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 10.99 | Put | 4,700.78000 | 4.70078 | | 4,860.92000 | 4.86092 | 4,700.780 | 17.56 | 0.52 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2032 | On 05/11/2020 | Bond Future | 11.08 | Put | 4,438.82000 | 4.43882 | | 4,594.89000 | 4.59489 | 4,438.820 | 17.64 | 0.50 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2032 | On 04/02/2021 | Bond Future | | | 11.41593 | 83.29002 | | 11.45822 | 83.06453 | | | 17.95 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/02/2021 | Bond Future | 8.79 | Call | 809.54000 | 0.80954 | | 798.47000 | 0.79847 | 809.540 | 17.18 | 0.14 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 04/02/2021 | Bond Future | 9.29 | Call | 1,242.53000 | 1.24253 | | 1,223.76000 | 1.22376 | 1,242.530 | 17.18 | 0.19 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 04/02/2021 | Bond Future | 10.82 | Put | 6,873.85000 | 6.87385 | | 7,038.86000 | 7.03886 | 6,873.850 | 17.23 | 0.57 | 0.00 | 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 |

| 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 | | 11.30755 | 84.45689 | | 11.33011 | 84.31782 | | 11.81 | 0.00 | 1,737,616,054.86 | 20,574 | 50,514.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.11 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 10.82 | 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 | 10.82 | 0.00 | 0.00 | 0 | 3,530.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.55 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 10.82 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.75 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 10.82 | 0.00 | 0.00 | 0 | 5,000.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.78 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 10.82 | 0.00 | 0.00 | 0 | 3,530.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.85 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 10.82 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2035 | On 07/05/2020 | Bond Future | 10.57 | Put | 4,746.56000 | 4.74656 | 4,885.66000 | 4.88566 | 4,746.560 | 10.81 | 1.00 | 0.00 | 0 | 3,530.00 |
| R2035 | On 07/05/2020 | Bond Future | 10.75 | Put | 3,551.48000 | 3.55148 | 3,691.34000 | 3.69134 | 3,551.480 | 10.80 | 1.00 | 0.00 | 0 | 5,000.00 |
| R2035 | On 06/08/2020 | Bond Future | | | 11.52834 | 85.45955 | 11.55168 | 85.31988 | | 18.75 | 0.00 | 1,865,325,597.85 | 21,827 | 128,400.00 |
| R2035 | On 06/08/2020 | Bond Future | 8.75 | Call | 30.01000 | 0.03001 | 33.39000 | 0.03339 | 30.010 | 17.56 | 0.01 | 0.00 | 0 | 3,000.00 |
| R2035 | On 06/08/2020 | Bond Future | 9.00 | Call | 55.29000 | 0.05529 | 60.44000 | 0.06044 | 55.290 | 17.56 | 0.02 | 0.00 | 0 | 24,761.00 |
| R2035 | On 06/08/2020 | Bond Future | 9.09 | Call | 68.14000 | 0.06814 | 74.05000 | 0.07405 | 68.140 | 17.56 | 0.02 | 0.00 | 0 | 500.00 |
| R2035 | On 06/08/2020 | Bond Future | 9.67 | Call | 229.44000 | 0.22944 | 241.31000 | 0.24131 | 229.440 | 17.56 | 0.07 | 0.00 | 0 | 500.00 |
| R2035 | On 06/08/2020 | Bond Future | 10.45 | Put | 7,707.15000 | 7.70715 | 7,863.71000 | 7.86371 | 7,707.150 | 17.56 | 0.79 | 0.00 | 0 | 500.00 |
| R2035 | On 05/11/2020 | Bond Future | | | 11.74484 | 82.05128 | 11.76908 | 81.91028 | | 19.48 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/02/2021 | Bond Future | | | 11.98118 | 83.08744 | 12.00648 | 82.94473 | | 19.31 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/02/2021 | Bond Future | 10.14 | Put | 13,174.09000 | 13.17409 | 13,312.96000 | 13.31296 | 13,174.090 | 18.39 | 0.77 | 0.00 | 0 | 650.00 |
| R2035 | On 04/02/2021 | Bond Future | 11.14 | Put | 8,295.22000 | 8.29522 | 8,419.40000 | 8.41940 | 8,295.220 | 18.39 | 0.61 | 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 | | | 11.49276 | 80.33213 | 11.52038 | 80.16448 | | 12.36 | 0.00 | 284,616,736.59 | 3,543 | 46,628.00 |
| R2037 | On 07/05/2020 | Bond Future | 9.70 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 11.35 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2037 | On 07/05/2020 | Bond Future | 10.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 11.35 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2037 | On 06/08/2020 | Bond Future | | | 11.71614 | 77.02925 | 11.74477 | 76.86067 | | 20.85 | 0.00 | 272,914,632.75 | 3,543 | 85,882.00 |
| R2037 | On 05/11/2020 | Bond Future | | | 11.92398 | 77.99677 | 11.95371 | 77.82644 | | 20.49 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/02/2021 | Bond Future | | | 12.15039 | 74.72642 | 12.18139 | 74.55404 | | 21.48 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/02/2021 | Bond Future | 9.65 | Call | 1,000.29000 | 1.00029 | 996.44000 | 0.99644 | 1,000.290 | 20.48 | 0.16 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.35 | Put | 12,936.15000 | 12.93615 | 13,096.67000 | 13.09667 | 12,936.150 | 20.48 | 0.76 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.48 | Call | 1,942.91000 | 1.94291 | 1,929.04000 | 1.92904 | 1,942.910 | 20.48 | 0.26 | 0.00 | 0 | 240.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.85 | Put | 10,339.82000 | 10.33982 | 10,491.66000 | 10.49166 | 10,339.820 | 20.48 | 0.68 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 11.90 | Put | 6,257.06000 | 6.25706 | 6,383.82000 | 6.38382 | 6,257.060 | 21.13 | 0.50 | 0.00 | 0 | 240.00 |
| R2037 | On 04/02/2021 | Bond Future | 11.97 | Call | 5,032.04000 | 5.03204 | 4,984.56000 | 4.98456 | 5,032.040 | 21.20 | 0.51 | 0.00 | 0 | 300.00 |
| R2037 | On 04/02/2021 | Bond Future | 13.73 | Put | 2,523.12000 | 2.52312 | 2,601.85000 | 2.60185 | 2,523.120 | 23.14 | 0.25 | 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 | | | 11.67777 | 82.00577 | 11.72044 | 81.73540 | | 12.97 | 0.00 | 468,662,975.55 | 5,715 | 31,611.00 |
| R2040 | On 07/05/2020 | Bond Future | 9.50 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 11.77 | 0.00 | 0.00 | 0 | 2,640.00 |
| R2040 | On 07/05/2020 | Bond Future | 9.85 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 11.77 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2040 | On 07/05/2020 | Bond Future | 10.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 11.77 | 0.00 | 0.00 | 0 | 2,640.00 |
| R2040 | On 07/05/2020 | Bond Future | 10.15 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 11.77 | 0.00 | 0.00 | 0 | 7,500.00 |
| R2040 | On 07/05/2020 | Bond Future | 11.10 | Call | 0.00000 | 0.00000 | 0.58000 | 0.00058 | 0.000 | 11.84 | 0.00 | 0.00 | 0 | 450.00 |
| R2040 | On 07/05/2020 | Bond Future | 11.80 | Call | 887.24000 | 0.88724 | 871.60000 | 0.87160 | 887.240 | 13.06 | 0.79 | 0.00 | 0 | 450.00 |

| 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 07/05/2020 | Bond Future | 12.20 | Call | 3,207.82000 | | 3.20782 | 2,954.55000 | 2.95455 | 3,207.820 | 13.94 | 1.00 | 0.00 | 0 | 325.00 | |
| R2040 | On 07/05/2020 | Bond Future | 12.70 | Call | 6,082.11000 | | 6.08211 | 5,811.83000 | 5.81183 | 6,082.110 | 15.15 | 1.00 | 0.00 | 0 | 325.00 | |
| R2040 | On 06/08/2020 | Bond Future | | | 11.90183 | | 78.47234 | 11.94621 | 78.19988 | | 21.10 | 0.00 | 448,469,423.10 | 5,715 | 52,661.00 | |
| R2040 | On 06/08/2020 | Bond Future | 9.57 | Call | 79.88000 | | 0.07988 | 82.73000 | 0.08273 | 79.880 | 19.49 | 0.03 | 0.00 | 0 | 800.00 | |
| R2040 | On 06/08/2020 | Bond Future | 10.07 | Call | 232.44000 | | 0.23244 | 235.27000 | 0.23527 | 232.440 | 19.49 | 0.07 | 0.00 | 0 | 800.00 | |
| R2040 | On 06/08/2020 | Bond Future | 10.79 | Put | 8,172.68000 | | 8.17268 | 8,437.20000 | 8.43720 | 8,172.680 | 19.49 | 0.80 | 0.00 | 0 | 800.00 | |
| R2040 | On 06/08/2020 | Bond Future | 10.85 | Put | 7,821.58000 | | 7.82158 | 8,084.21000 | 8.08421 | 7,821.580 | 19.49 | 0.79 | 0.00 | 0 | 12,538.00 | |
| R2040 | On 06/08/2020 | Bond Future | 11.26 | Put | 5,693.00000 | | 5.69300 | 5,937.70000 | 5.93770 | 5,693.000 | 19.77 | 0.68 | 0.00 | 0 | 517.00 | |
| R2040 | On 05/11/2020 | Bond Future | | | 12.11034 | | 79.45807 | 12.15651 | 79.18257 | | 20.90 | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 05/11/2020 | Bond Future | 9.50 | Call | 356.58000 | | 0.35658 | 352.81000 | 0.35281 | 356.580 | 19.65 | 0.08 | 0.00 | 0 | 2,000.00 | |
| R2040 | On 05/11/2020 | Bond Future | 9.73 | Call | 483.54000 | | 0.48354 | 477.31000 | 0.47731 | 483.540 | 19.65 | 0.10 | 0.00 | 0 | 2,000.00 | |
| R2040 | On 05/11/2020 | Bond Future | 10.00 | Call | 675.30000 | | 0.67530 | 665.03000 | 0.66503 | 675.300 | 19.65 | 0.13 | 0.00 | 0 | 2,000.00 | |
| R2040 | On 05/11/2020 | Bond Future | 10.23 | Call | 880.61000 | | 0.88061 | 865.79000 | 0.86579 | 880.610 | 19.65 | 0.16 | 0.00 | 0 | 2,000.00 | |
| R2040 | On 05/11/2020 | Bond Future | 11.50 | Put | 6,754.70000 | | 6.75470 | 6,968.18000 | 6.96818 | 6,754.700 | 19.96 | 0.60 | 0.00 | 0 | 2,000.00 | |
| R2040 | On 05/11/2020 | Bond Future | 11.70 | Put | 6,003.55000 | | 6.00355 | 6,206.73000 | 6.20673 | 6,003.550 | 20.23 | 0.56 | 0.00 | 0 | 2,000.00 | |
| R2040 | On 04/02/2021 | Bond Future | | | 12.33750 | | 75.95583 | 12.38572 | 75.67691 | | 21.83 | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 04/02/2021 | Bond Future | 9.49 | Call | 704.64000 | | 0.70464 | 692.05000 | 0.69205 | 704.640 | 20.73 | 0.11 | 0.00 | 0 | 500.00 | |
| R2040 | On 04/02/2021 | Bond Future | 9.57 | Call | 762.27000 | | 0.76227 | 748.45000 | 0.74845 | 762.270 | 20.73 | 0.12 | 0.00 | 0 | 800.00 | |
| R2040 | On 04/02/2021 | Bond Future | 10.07 | Call | 1,207.00000 | | 1.20700 | 1,183.56000 | 1.18356 | 1,207.000 | 20.73 | 0.18 | 0.00 | 0 | 800.00 | |
| R2040 | On 04/02/2021 | Bond Future | 10.24 | Call | 1,394.43000 | | 1.39443 | 1,366.90000 | 1.36690 | 1,394.430 | 20.73 | 0.20 | 0.00 | 0 | 500.00 | |
| R2040 | On 04/02/2021 | Bond Future | 11.57 | Put | 8,286.58000 | | 8.28658 | 8,491.72000 | 8.49172 | 8,286.580 | 20.81 | 0.59 | 0.00 | 0 | 500.00 | |
| R2040 | On 04/02/2021 | Bond Future | 11.74 | Put | 7,635.35000 | | 7.63535 | 7,833.06000 | 7.83306 | 7,635.350 | 20.99 | 0.56 | 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 | | | 11.74746 | | 78.60696 | 11.81012 | 78.21389 | | 13.46 | 0.00 | 1,079,666,595.60 | 13,735 | 25,856.00 | |
| R2044 | On 07/05/2020 | Bond Future | 9.26 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 12.24 | 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 | 12.24 | 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 | 12.24 | 0.00 | 0.00 | 0 | 129.00 | |
| R2044 | On 07/05/2020 | Bond Future | 9.91 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 12.24 | 0.00 | 0.00 | 0 | 556.00 | |
| R2044 | On 07/05/2020 | Bond Future | 9.97 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 12.24 | 0.00 | 0.00 | 0 | 129.00 | |
| R2044 | On 07/05/2020 | Bond Future | 9.98 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 12.24 | 0.00 | 0.00 | 0 | 100.00 | |
| R2044 | On 07/05/2020 | Bond Future | 10.81 | Put | 6,328.76000 | | 6.32876 | 6,721.83000 | 6.72183 | 6,328.760 | 12.24 | 1.00 | 0.00 | 0 | 129.00 | |
| R2044 | On 07/05/2020 | Bond Future | 11.02 | Put | 4,834.48000 | | 4.83448 | 5,227.57000 | 5.22757 | 4,834.480 | 12.24 | 1.00 | 0.00 | 0 | 556.00 | |
| R2044 | On 07/05/2020 | Bond Future | 11.09 | Put | 4,346.61000 | | 4.34661 | 4,739.78000 | 4.73978 | 4,346.610 | 12.31 | 1.00 | 0.00 | 0 | 100.00 | |
| R2044 | On 06/08/2020 | Bond Future | | | 11.96611 | | 75.15838 | 12.03144 | 74.76164 | | 22.05 | 0.00 | 1,032,300,349.30 | 13,735 | 82,960.00 | |
| R2044 | On 06/08/2020 | Bond Future | 9.01 | Call | 15.98000 | | 0.01598 | 16.39000 | 0.01639 | 15.980 | 20.44 | 0.01 | 0.00 | 0 | 140.00 | |
| R2044 | On 06/08/2020 | Bond Future | 9.36 | Call | 41.46000 | | 0.04146 | 41.70000 | 0.04170 | 41.460 | 20.44 | 0.02 | 0.00 | 0 | 602.00 | |
| R2044 | On 06/08/2020 | Bond Future | 9.66 | Call | 86.31000 | | 0.08631 | 85.60000 | 0.08560 | 86.310 | 20.44 | 0.03 | 0.00 | 0 | 140.00 | |
| R2044 | On 06/08/2020 | Bond Future | 9.98 | Call | 174.22000 | | 0.17422 | 170.75000 | 0.17075 | 174.220 | 20.44 | 0.05 | 0.00 | 0 | 602.00 | |
| R2044 | On 06/08/2020 | Bond Future | 10.93 | Put | 7,732.21000 | | 7.73221 | 8,092.40000 | 8.09240 | 7,732.210 | 20.44 | 0.78 | 0.00 | 0 | 140.00 | |
| R2044 | On 06/08/2020 | Bond Future | 11.09 | Put | 6,852.91000 | | 6.85291 | 7,201.96000 | 7.20196 | 6,852.910 | 20.53 | 0.74 | 0.00 | 0 | 602.00 | |
| R2044 | On 05/11/2020 | Bond Future | | | 12.16949 | | 76.10254 | 12.23753 | 75.70122 | | 21.78 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 05/11/2020 | Bond Future | 8.87 | Call | 123.13000 | | 0.12313 | 119.28000 | 0.11928 | 123.130 | 20.52 | 0.03 | 0.00 | 0 | 1,815.00 | |
| R2044 | On 05/11/2020 | Bond Future | 9.29 | Call | 239.97000 | | 0.23997 | 231.59000 | 0.23159 | 239.970 | 20.52 | 0.05 | 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 | 9.34 | Call | 258.51000 | 0.25851 | | 249.40000 | 0.24940 | 258.510 | 20.52 | 0.06 | 0.00 | 0 | 525.00 | |
| R2044 | On 05/11/2020 | Bond Future | 9.72 | Call | 440.40000 | 0.44040 | | 423.92000 | 0.42392 | 440.400 | 20.52 | 0.09 | 0.00 | 0 | 1,815.00 | |
| R2044 | On 05/11/2020 | Bond Future | 9.97 | Call | 606.71000 | 0.60671 | | 583.41000 | 0.58341 | 606.710 | 20.52 | 0.12 | 0.00 | 0 | 568.00 | |
| R2044 | On 05/11/2020 | Bond Future | 10.02 | Call | 645.10000 | 0.64510 | | 620.22000 | 0.62022 | 645.100 | 20.52 | 0.12 | 0.00 | 0 | 1,815.00 | |
| R2044 | On 05/11/2020 | Bond Future | 10.04 | Call | 660.96000 | 0.66096 | | 635.43000 | 0.63543 | 660.960 | 20.52 | 0.13 | 0.00 | 0 | 525.00 | |
| R2044 | On 05/11/2020 | Bond Future | 11.06 | Put | 9,041.18000 | 9.04118 | | 9,366.95000 | 9.36695 | 9,041.180 | 20.52 | 0.71 | 0.00 | 0 | 525.00 | |
| R2044 | On 05/11/2020 | Bond Future | 11.17 | Put | 8,477.67000 | 8.47767 | | 8,796.10000 | 8.79610 | 8,477.670 | 20.52 | 0.68 | 0.00 | 0 | 1,815.00 | |
| R2044 | On 05/11/2020 | Bond Future | 11.38 | Put | 7,501.68000 | 7.50168 | | 7,804.95000 | 7.80495 | 7,501.680 | 20.68 | 0.64 | 0.00 | 0 | 568.00 | |
| R2044 | On 05/11/2020 | Bond Future | 11.43 | Put | 7,287.39000 | 7.28739 | | 7,586.90000 | 7.58690 | 7,287.390 | 20.74 | 0.63 | 0.00 | 0 | 1,815.00 | |
| R2044 | On 04/02/2021 | Bond Future | | | 12.39098 | 72.68307 | | 12.46210 | 72.27677 | | 22.77 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 04/02/2021 | Bond Future | 9.66 | Call | 783.71000 | 0.78371 | | 753.82000 | 0.75382 | 783.710 | 21.64 | 0.12 | 0.00 | 0 | 405.00 | |
| R2044 | On 04/02/2021 | Bond Future | 10.29 | Put | 15,446.97000 | 15.44697 | | 15,800.92000 | 15.80092 | 15,446.970 | 21.64 | 0.80 | 0.00 | 0 | 405.00 | |
| R2044 | On 04/02/2021 | Bond Future | 10.84 | Put | 12,096.32000 | 12.09632 | | 12,424.00000 | 12.42400 | 12,096.320 | 21.64 | 0.72 | 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 | | | 11.76186 | 77.18086 | | 11.80936 | 76.88060 | | 13.85 | 0.00 | 505,457,452.14 | 6,549 | 48,354.00 | |
| R2048 | On 07/05/2020 | Bond Future | 9.69 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 12.56 | 0.00 | 0.00 | 0 | 300.00 | |
| R2048 | On 07/05/2020 | Bond Future | 10.20 | Put | 11,222.04000 | 11.22204 | | 11,522.30000 | 11.52230 | 11,222.040 | 12.56 | 1.00 | 0.00 | 0 | 300.00 | |
| R2048 | On 07/05/2020 | Bond Future | 10.70 | Put | 7,322.54000 | 7.32254 | | 7,622.80000 | 7.62280 | 7,322.540 | 12.56 | 1.00 | 0.00 | 0 | 300.00 | |
| R2048 | On 06/08/2020 | Bond Future | | | 11.97154 | 78.09709 | | 12.02102 | 77.79429 | | 21.24 | 0.00 | 511,457,842.41 | 6,549 | 78,906.00 | |
| R2048 | On 06/08/2020 | Bond Future | 9.00 | Call | 12.11000 | 0.01211 | | 12.98000 | 0.01298 | 12.110 | 19.62 | 0.01 | 0.00 | 0 | 3,000.00 | |
| R2048 | On 06/08/2020 | Bond Future | 9.25 | Call | 25.43000 | 0.02543 | | 26.76000 | 0.02676 | 25.430 | 19.62 | 0.01 | 0.00 | 0 | 20,640.00 | |
| R2048 | On 06/08/2020 | Bond Future | 10.35 | Call | 333.22000 | 0.33322 | | 332.12000 | 0.33212 | 333.220 | 19.62 | 0.10 | 0.00 | 0 | 640.00 | |
| R2048 | On 06/08/2020 | Bond Future | 10.85 | Call | 783.33000 | 0.78333 | | 770.33000 | 0.77033 | 783.330 | 19.62 | 0.19 | 0.00 | 0 | 640.00 | |
| R2048 | On 06/08/2020 | Bond Future | 11.10 | Call | 1,142.44000 | 1.14244 | | 1,118.54000 | 1.11854 | 1,142.440 | 19.72 | 0.26 | 0.00 | 0 | 470.00 | |
| R2048 | On 06/08/2020 | Bond Future | 11.80 | Call | 2,825.94000 | 2.82594 | | 2,754.78000 | 2.75478 | 2,825.940 | 20.94 | 0.47 | 0.00 | 0 | 470.00 | |
| R2048 | On 06/08/2020 | Bond Future | 12.25 | Call | 4,286.55000 | 4.28655 | | 4,177.17000 | 4.17717 | 4,286.550 | 21.64 | 0.60 | 0.00 | 0 | 814.00 | |
| R2048 | On 06/08/2020 | Bond Future | 12.75 | Call | 6,219.88000 | 6.21988 | | 6,070.63000 | 6.07063 | 6,219.880 | 22.88 | 0.72 | 0.00 | 0 | 814.00 | |
| R2048 | On 05/11/2020 | Bond Future | | | 12.17677 | 74.65961 | | 12.22838 | 74.35335 | | 22.25 | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 04/02/2021 | Bond Future | | | 12.40024 | 75.60249 | | 12.45427 | 75.29244 | | 21.89 | 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 | | | 4.00706 | 103.13112 | | 3.96064 | 103.17193 | | 0.23 | 0.00 | 2,224,435,127.28 | 21,569 | 20,853.00 | |
| R208 | On 06/08/2020 | Bond Future | | | 3.70534 | 104.35544 | | 3.63794 | 104.39811 | | 0.47 | 0.00 | 2,250,842,485.36 | 21,569 | 28,892.00 | |
| R208 | On 05/11/2020 | Bond Future | | | 2.79599 | 102.27038 | | 2.68428 | 102.31406 | | 0.24 | 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 | | | 11.29139 | 63.85267 | | 11.30871 | 63.76236 | | 12.80 | 0.00 | 1,023,877,563.45 | 16,035 | 54,391.00 | |
| R209 | On 06/08/2020 | Bond Future | | | 11.49142 | 64.61068 | | 11.50924 | 64.52016 | | 22.54 | 0.00 | 1,046,111,519.88 | 16,191 | 64,067.00 | |
| R209 | On 05/11/2020 | Bond Future | | | 11.68513 | 62.27863 | | 11.70358 | 62.18724 | | 23.09 | 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 |
|--------------------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------------------------|----------------|---------------------|---------------|
| R209 | On 04/02/2021 | Bond Future | | | 11.89101 | | 63.06517 | | 11.91017 | 62.97269 | | 22.84 | 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 07/05/2020 | Bond Future | | | 181.49612 | | 181.49612 | | 179.42782 | 179.42782 | | | 0.00 | 0.00 | 0 | 775.00 |
| R210 | On 06/08/2020 | Bond Future | | | 183.69636 | | 183.69636 | | 181.60538 | 181.60538 | | | 0.00 | 0.00 | 0 | 1,199.00 |
| R210 | On 05/11/2020 | Bond Future | | | 183.33597 | | 183.33597 | | 181.20638 | 181.20638 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 04/02/2021 | Bond Future | | | 185.69393 | | 185.69393 | | 183.53717 | 183.53717 | | | 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 | | | 165.84947 | | 165.84947 | | 165.80707 | 165.80707 | | | 0.00 | 861,256,297.71 | 5,193 | 3,467.00 |
| R212 | On 06/08/2020 | Bond Future | | | 165.57365 | | 165.57365 | | 165.52222 | 165.52222 | | | 0.00 | 859,823,964.45 | 5,193 | 6,744.00 |
| R212 | On 05/11/2020 | Bond Future | | | 167.69048 | | 167.69048 | | 167.63914 | 167.63914 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 04/02/2021 | Bond Future | | | 167.52610 | | 167.52610 | | 167.46337 | 167.46337 | | | 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 | | | 10.48693 | | 79.15336 | | 10.54947 | 78.81738 | | 10.07 | 0.00 | 15,830,672.00 | 200 | 9,463.00 |
| R213 | On 06/08/2020 | Bond Future | | | 10.69467 | | 80.09299 | | 10.75960 | 79.75409 | | 17.54 | 0.00 | 16,018,598.00 | 200 | 13,383.00 |
| R213 | On 05/11/2020 | Bond Future | | | 10.89879 | | 77.56389 | | 10.96632 | 77.22108 | | 17.91 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/02/2021 | Bond Future | | | 11.12272 | | 78.54338 | | 11.19317 | 78.19628 | | 17.74 | 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 | | | 11.56623 | | 61.70068 | | 11.60858 | 61.48016 | | 13.53 | 0.00 | 649,029,452.92 | 10,519 | 7,578.00 |
| R214 | On 07/05/2020 | Bond Future | 9.31 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 12.90 | 0.00 | 0.00 | 0 | 1,250.00 |
| R214 | On 07/05/2020 | Bond Future | 9.91 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 12.90 | 0.00 | 0.00 | 0 | 1,250.00 |
| R214 | On 07/05/2020 | Bond Future | 10.66 | Put | 5,054.27000 | | 5.05427 | | 5,274.79000 | 5.27479 | 5,054.270 | 12.90 | 1.00 | 0.00 | 0 | 1,250.00 |
| R214 | On 06/08/2020 | Bond Future | | | 11.76370 | | 62.43318 | | 11.80761 | 62.21087 | | 23.68 | 0.00 | 716,545,606.86 | 11,477 | 21,559.00 |
| R214 | On 05/11/2020 | Bond Future | | | 11.95639 | | 59.93502 | | 12.00199 | 59.71020 | | 24.32 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/02/2021 | Bond Future | | | 12.16530 | | 60.69189 | | 12.21281 | 60.46431 | | 24.02 | 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 : | | | | | | | | | | | | | 31,196,891,418.35 | 346,438 | 1 891 547.00 | |

| 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 |
|---------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------|------------------|---------------|
| Grand Total: | | | | | | | | | | | 31,196,891,418.35 | 346,438 | 1 891 547.00 |