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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/08/2019

| 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 | 95.15000 | 95.15000 | | 95.15000 | 95.15000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 07/11/2019 | Index Future | 666.90000 | 666.90000 | | 666.32800 | 666.32800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2020 | Index Future | 678.90000 | 678.90000 | | 678.31700 | 678.31700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/05/2020 | Index Future | 691.45500 | 691.45500 | | 690.86300 | 690.86300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2019 | Index Future | 773.38900 | 773.38900 | | 772.48000 | 772.48000 | | | 0.00 | 0.00 | 0 | 120.00 |
| AL7T | On 06/02/2020 | Index Future | 787.30400 | 787.30400 | | 786.37900 | 786.37900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/05/2020 | Index Future | 801.86400 | 801.86400 | | 800.92300 | 800.92300 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2019 | Index Future | 691.12200 | 691.12200 | | 690.05500 | 690.05500 | | | 0.00 | 0.00 | 0 | 222.00 |
| ALBI | On 06/02/2020 | Index Future | 703.55700 | 703.55700 | | 702.47100 | 702.47100 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/05/2020 | Index Future | 716.56800 | 716.56800 | | 715.46300 | 715.46300 | | | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 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 07/11/2019 | Bond Future | 10.97357 | 76.73506 | | 10.99038 | 76.63837 | | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 06/02/2020 | Bond Future | 11.09598 | 78.11578 | | 11.11341 | 78.01738 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/05/2020 | Bond Future | 11.21368 | 75.76660 | | 11.23174 | 75.66644 | | | | 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 07/11/2019 | Bond Future | 11.31288 | 77.64523 | | 11.33999 | 77.46861 | | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 06/02/2020 | Bond Future | 11.42988 | 79.04236 | | 11.45797 | 78.86256 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/05/2020 | Bond Future | 11.54725 | 76.23978 | | 11.57637 | 76.05672 | | | | 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 07/11/2019 | GOVI | 684.01400 | 684.01400 | | 682.93600 | 682.93600 | | | | 0.00 | 0.00 | 0 | 1,190.00 |
| GOVI | On 06/02/2020 | GOVI | 696.32100 | 696.32100 | | 695.22400 | 695.22400 | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/05/2020 | GOVI | 709.19900 | 709.19900 | | 708.08300 | 708.08300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2019 | Bond Future | 137.70911 | 137.70911 | | 137.64211 | 137.64211 | | | | 0.00 | 0.00 | 0 | 1,451.00 |
| I2025 | On 06/02/2020 | Bond Future | 138.74622 | 138.74622 | | 138.67804 | 138.67804 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/05/2020 | Bond Future | 141.34475 | 141.34475 | | 141.27542 | 141.27542 | | | | 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 07/11/2019 | Bond Future | 102.36802 | 102.36802 | | 102.36957 | 102.36957 | | | | 0.00 | 0.00 | 0 | 4,260.00 |
| I2029 | On 06/02/2020 | Bond Future | 104.23468 | 104.23468 | | 104.23630 | 104.23630 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/05/2020 | Bond Future | 105.07422 | 105.07422 | | 105.07590 | 105.07590 | | | | 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 07/11/2019 | Bond Future | 102.97165 | 102.97165 | | 102.97306 | 102.97306 | | | | 0.00 | 0.00 | 0 | 6,260.00 |
| I2033 | On 06/02/2020 | Bond Future | 104.84938 | 104.84938 | | 104.85079 | 104.85079 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/05/2020 | Bond Future | 105.61739 | 105.61739 | | 105.61879 | 105.61879 | | | | 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 07/11/2019 | Bond Future | 121.23260 | 121.23260 | | 121.76260 | 121.76260 | | | | 0.00 | 0.00 | 0 | 21,774.00 |
| I2038 | On 06/02/2020 | Bond Future | 121.78512 | 121.78512 | | 122.32483 | 122.32483 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/05/2020 | Bond Future | 124.06594 | 124.06594 | | 124.61593 | 124.61593 | | | | 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 |

| 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 |
|------------------|---------------|------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| I2046 | On 07/11/2019 | Bond Future | | | 112.65368 | | 112.65368 | | 112.65491 | 112.65491 | | | 0.00 | 0.00 | 0 | 17,994.00 |
| I2046 | On 06/02/2020 | Bond Future | | | 114.70791 | | 114.70791 | | 114.70915 | 114.70915 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/05/2020 | Bond Future | | | 115.10786 | | 115.10786 | | 115.10932 | 115.10932 | | | 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 07/11/2019 | Bond Future | | | 117.22092 | | 117.22092 | | 117.22209 | 117.22209 | | | 0.00 | 0.00 | 0 | 12,776.00 |
| I2050 | On 06/02/2020 | Bond Future | | | 117.52268 | | 117.52268 | | 117.52409 | 117.52409 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/05/2020 | Bond Future | | | 119.72386 | | 119.72386 | | 119.72529 | 119.72529 | | | 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 07/11/2019 | Index Future | | | 263.27900 | | 263.27900 | | 263.37800 | 263.37800 | | | 0.00 | 0.00 | 0 | 1,018.00 |
| IGOV | On 06/02/2020 | Index Future | | | 268.07900 | | 268.07900 | | 268.18100 | 268.18100 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/05/2020 | Index Future | | | 273.10000 | | 273.10000 | | 273.20400 | 273.20400 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2019 | Jibar Tradeable Future | | | 7.07000 | | 92.93000 | | 7.07000 | 92.93000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/12/2019 | Jibar Tradeable Future | | | 7.13000 | | 92.87000 | | 7.13000 | 92.87000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2019 | Bond Future | | | 8.29337 | | 115.78548 | | 8.30959 | 115.69339 | | 5.93 | 0.00 | 5,789,274.00 | 50 | 136,344.00 |
| R186 | On 07/11/2019 | Bond Future | 8.20 | Put | 1,479.02000 | | 1.47902 | | 1,555.42000 | 1.55542 | 1,479.020 | 5.77 | 0.57 | 0.00 | 0 | 7,500.00 |
| R186 | On 07/11/2019 | Bond Future | 8.23 | Call | 1,025.57000 | | 1.02557 | | 1,008.09000 | 1.00809 | 1,025.570 | 5.79 | 0.46 | 0.00 | 0 | 4,955.00 |
| R186 | On 07/11/2019 | Bond Future | 8.25 | Put | 1,326.76000 | | 1.32676 | | 1,400.14000 | 1.40014 | 1,326.760 | 5.80 | 0.53 | 0.00 | 0 | 3,750.00 |
| R186 | On 07/11/2019 | Bond Future | 8.25 | Call | 1,080.07000 | | 1.08007 | | 1,061.36000 | 1.06136 | 1,080.070 | 5.80 | 0.47 | 0.00 | 0 | 3,750.00 |
| R186 | On 07/11/2019 | Bond Future | 8.73 | Put | 386.84000 | | 0.38684 | | 426.01000 | 0.42601 | 386.840 | 6.10 | 0.21 | 0.00 | 0 | 4,955.00 |
| R186 | On 06/02/2020 | Bond Future | | | 8.34285 | | 112.56488 | | 8.35990 | 112.47109 | | | 6.32 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2020 | Bond Future | 8.11 | Call | 1,245.34000 | | 1.24534 | | 1,224.36000 | 1.22436 | 1,245.340 | 6.01 | 0.40 | 974,072.61 | 22 | 1,007.00 |
| R186 | On 06/02/2020 | Bond Future | 8.50 | Put | 1,495.69000 | | 1.49569 | | 1,552.45000 | 1.55245 | 1,495.690 | 6.32 | 0.42 | 1,032,094.09 | 22 | 1,007.00 |
| R186 | On 06/02/2020 | Bond Future | 9.00 | Put | 728.72000 | | 0.72872 | | 765.76000 | 0.76576 | 728.720 | 6.84 | 0.24 | 579,231.46 | 22 | 1,007.00 |
| R186 | On 07/05/2020 | Bond Future | | | 8.38571 | | 114.64716 | | 8.40363 | 114.55172 | | | 6.07 | 0.00 | 0 | 0.00 |
| R186 | On 07/05/2020 | Bond Future | 7.60 | Call | 527.30000 | | 0.52730 | | 516.41000 | 0.51641 | 527.300 | 5.07 | 0.20 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/05/2020 | Bond Future | 8.28 | Call | 1,970.47000 | | 1.97047 | | 1,939.01000 | 1.93901 | 1,970.470 | 5.85 | 0.47 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/05/2020 | Bond Future | 8.93 | Put | 1,311.06000 | | 1.31106 | | 1,354.42000 | 1.35442 | 1,311.060 | 6.57 | 0.31 | 0.00 | 0 | 6,000.00 |
| 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 07/11/2019 | Bond Future | | | 308.27178 | | 308.27178 | | 308.28074 | 308.28074 | | | 0.00 | 0.00 | 0 | 2,507.00 |
| R197 | On 06/02/2020 | Bond Future | | | 306.23505 | | 306.23505 | | 306.24430 | 306.24430 | | | 0.00 | 0.00 | 0 | 40.00 |
| R197 | On 07/05/2020 | Bond Future | | | 311.97064 | | 311.97064 | | 311.98022 | 311.98022 | | | 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 07/11/2019 | Bond Future | | | 234.19388 | | 234.19388 | | 234.19669 | 234.19669 | | | 0.00 | 0.00 | 0 | 9,082.00 |
| R202 | On 06/02/2020 | Bond Future | | | 234.39688 | | 234.39688 | | 234.39968 | 234.39968 | | | 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 |
|------------------|---------------|--------------------|-------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R202 | On 07/05/2020 | Bond Future | | 238.78679 | 238.78679 | | 238.78983 | 238.78983 | | | 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 07/11/2019 | Bond Future | | 7.29843 | 102.84897 | | 7.32534 | 102.77069 | | 2.69 | 0.00 | 0.00 | 0 | 53,397.00 |
| R2023 | On 06/02/2020 | Bond Future | | 7.30567 | 104.69950 | | 7.33509 | 104.61985 | | 2.76 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 07/05/2020 | Bond Future | | 7.28074 | 102.70297 | | 7.31301 | 102.62192 | | 2.76 | 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 07/11/2019 | Bond Future | | 9.01196 | 95.57257 | | 9.03330 | 95.43833 | | 8.64 | 0.00 | 0.00 | 0 | 77,055.00 |
| R2030 | On 07/11/2019 | Bond Future | 8.60 | Call | 433.23000 | 0.43323 | 423.87000 | 0.42387 | 433.230 | 7.91 | 0.23 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 8.95 | Put | 1,630.41000 | 1.63041 | 1,732.06000 | 1.73206 | 1,630.410 | 8.35 | 0.54 | 0.00 | 0 | 5,000.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.10 | Call | 1,738.27000 | 1.73827 | 1,692.18000 | 1.69218 | 1,738.270 | 8.50 | 0.57 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.35 | Put | 657.76000 | 0.65776 | 722.11000 | 0.72211 | 657.760 | 8.75 | 0.28 | 0.00 | 0 | 2,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.76 | Put | 230.49000 | 0.23049 | 263.24000 | 0.26324 | 230.490 | 9.32 | 0.12 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.85 | Put | 182.82000 | 0.18282 | 210.63000 | 0.21063 | 182.820 | 9.47 | 0.09 | 0.00 | 0 | 2,500.00 |
| R2030 | On 06/02/2020 | Bond Future | | 9.07455 | 93.28353 | | 9.09672 | 93.14684 | | 9.14 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 06/02/2020 | Bond Future | 8.40 | Call | 596.97000 | 0.59697 | 581.62000 | 0.58162 | 596.970 | 8.12 | 0.21 | 0.00 | 0 | 5,820.00 |
| R2030 | On 06/02/2020 | Bond Future | 9.00 | Call | 1,999.64000 | 1.99964 | 1,954.95000 | 1.95495 | 1,999.640 | 8.89 | 0.48 | 0.00 | 0 | 5,820.00 |
| R2030 | On 07/05/2020 | Bond Future | | 9.13507 | 95.00920 | | 9.15809 | 94.87006 | | 9.09 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/11/2019 | Bond Future | | 9.39914 | 92.64686 | | 9.41541 | 92.53617 | | 10.05 | 0.00 | 0.00 | 0 | 50,982.00 |
| R2032 | On 06/02/2020 | Bond Future | | 9.46957 | 94.31386 | | 9.48641 | 94.20123 | | 10.11 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/05/2020 | Bond Future | | 9.53641 | 91.89824 | | 9.55385 | 91.78356 | | 10.72 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2019 | Bond Future | | 9.69895 | 95.26409 | | 9.72547 | 95.06517 | | 10.98 | 0.00 | 0.00 | 0 | 95,803.00 |
| R2035 | On 07/11/2019 | Bond Future | 8.92 | Call | 128.59000 | 0.12859 | 125.53000 | 0.12553 | 128.590 | 9.45 | 0.07 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 9.52 | Call | 1,224.61000 | 1.22461 | 1,183.25000 | 1.18325 | 1,224.610 | 10.66 | 0.39 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 10.21 | Put | 635.45000 | 0.63545 | 710.59000 | 0.71059 | 635.450 | 11.77 | 0.22 | 0.00 | 0 | 3,500.00 |
| R2035 | On 06/02/2020 | Bond Future | | 9.77722 | 96.97819 | | 9.80466 | 96.77568 | | 11.02 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/05/2020 | Bond Future | | 9.84566 | 94.26792 | | 9.87400 | 94.06178 | | 11.79 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.11 | Call | 1,359.14000 | 1.35914 | 1,319.66000 | 1.31966 | 1,359.140 | 10.70 | 0.27 | 0.00 | 0 | 5,000.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.75 | Call | 3,296.71000 | 3.29671 | 3,218.11000 | 3.21811 | 3,296.710 | 11.53 | 0.49 | 0.00 | 0 | 5,000.00 |
| R2035 | On 07/05/2020 | Bond Future | 10.75 | Put | 1,539.95000 | 1.53995 | 1,609.69000 | 1.60969 | 1,539.950 | 12.83 | 0.24 | 0.00 | 0 | 5,000.00 |
| R2035 | On 28/02/2035 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/11/2019 | Bond Future | | 9.81520 | 91.55151 | | 9.84169 | 91.35177 | | 11.60 | 0.00 | 0.00 | 0 | 62,840.00 |
| R2037 | On 06/02/2020 | Bond Future | | 9.88843 | 88.93957 | | 9.91579 | 88.73623 | | 12.22 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/05/2020 | Bond Future | | 9.95984 | 90.58496 | | 9.98808 | 90.37794 | | 12.48 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/11/2019 | Bond Future | | 9.94079 | 94.38388 | | 9.96728 | 94.17009 | | 12.04 | 0.00 | 0.00 | 0 | 43,795.00 |

| 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 07/11/2019 | Bond Future | 9.30 | Call | 267.18000 | 0.26718 | 259.54000 | 0.25954 | 267.180 | 10.57 | 0.12 | 0.00 | 0 | 1,260.00 |
| R2040 | On 07/11/2019 | Bond Future | 9.80 | Call | 1,464.56000 | 1.46456 | 1,415.69000 | 1.41569 | 1,464.560 | 11.73 | 0.42 | 0.00 | 0 | 1,260.00 |
| R2040 | On 06/02/2020 | Bond Future | | | 10.01480 | 91.57232 | 10.04214 | 91.35475 | | 12.71 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/05/2020 | Bond Future | | | 10.08695 | 93.26649 | 10.11517 | 93.04488 | | 13.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/11/2019 | Bond Future | | | 9.98889 | 91.21431 | 10.01533 | 90.99756 | | 12.67 | 0.00 | 0.00 | 0 | 37,851.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.19 | Call | 131.24000 | 0.13124 | 128.45000 | 0.12845 | 131.240 | 10.91 | 0.07 | 0.00 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.74 | Call | 1,140.73000 | 1.14073 | 1,103.56000 | 1.10356 | 1,140.730 | 12.24 | 0.35 | 0.00 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 10.52 | Put | 695.97000 | 0.69597 | 777.43000 | 0.77743 | 695.970 | 13.71 | 0.21 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | | | 10.06049 | 88.47110 | 10.08778 | 88.25034 | | 13.38 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.09 | Call | 416.86000 | 0.41686 | 402.23000 | 0.40223 | 416.860 | 11.56 | 0.13 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.74 | Call | 1,873.29000 | 1.87329 | 1,816.52000 | 1.81652 | 1,873.290 | 12.58 | 0.38 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 10.78 | Put | 1,227.41000 | 1.22741 | 1,304.49000 | 1.30449 | 1,227.410 | 14.30 | 0.24 | 0.00 | 0 | 328.00 |
| R2044 | On 07/05/2020 | Bond Future | | | 10.13021 | 90.10779 | 10.15834 | 89.88306 | | 13.68 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.26 | Call | 1,198.89000 | 1.19889 | 1,163.43000 | 1.16343 | 1,198.890 | 12.24 | 0.23 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.33 | Call | 1,363.26000 | 1.36326 | 1,323.79000 | 1.32379 | 1,363.260 | 12.36 | 0.26 | 0.00 | 0 | 100.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.91 | Call | 3,187.96000 | 3.18796 | 3,110.61000 | 3.11061 | 3,187.960 | 13.26 | 0.45 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.98 | Call | 3,457.94000 | 3.45794 | 3,375.72000 | 3.37572 | 3,457.940 | 13.35 | 0.47 | 0.00 | 0 | 100.00 |
| R2044 | On 07/05/2020 | Bond Future | 11.02 | Put | 1,774.34000 | 1.77434 | 1,852.08000 | 1.85208 | 1,774.340 | 14.92 | 0.25 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 11.09 | Put | 1,670.62000 | 1.67062 | 1,745.06000 | 1.74506 | 1,670.620 | 15.07 | 0.24 | 0.00 | 0 | 100.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 07/11/2019 | Bond Future | | | 9.98497 | 90.15553 | 10.00113 | 90.01943 | | 13.05 | 0.00 | 0.00 | 0 | 85,959.00 |
| R2048 | On 06/02/2020 | Bond Future | | | 10.05825 | 91.77767 | 10.07492 | 91.63917 | | 13.13 | 0.00 | 0.00 | 0 | 100.00 |
| R2048 | On 07/05/2020 | Bond Future | | | 10.12268 | 89.03474 | 10.13986 | 88.89365 | | 14.11 | 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 |
| R207 | On 07/11/2019 | Bond Future | | | 6.43538 | 102.46875 | 6.43032 | 102.46964 | | 0.06 | 0.00 | 0.00 | 0 | 3,884.00 |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2019 | Bond Future | | | 6.49385 | 101.11692 | 6.49273 | 101.11839 | | 0.80 | 0.00 | 0.00 | 0 | 10,069.00 |
| R208 | On 06/02/2020 | Bond Future | | | 6.30906 | 102.93632 | 6.30766 | 102.93784 | | 0.70 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 07/05/2020 | Bond Future | | | 5.96097 | 101.43654 | 5.95908 | 101.43816 | | 0.60 | 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 07/11/2019 | Bond Future | | | 9.69085 | 72.74843 | 9.70701 | 72.64476 | | 12.40 | 0.00 | 0.00 | 0 | 89,481.00 |
| R209 | On 07/11/2019 | Bond Future | 8.92 | Call | 136.75000 | 0.13675 | 139.31000 | 0.13931 | 136.750 | 11.05 | 0.08 | 0.00 | 0 | 8,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|--------------------|------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------------|------------------|---------------------|
| R209 | On 07/11/2019 | Bond Future | 9.33 | Call | 642.40000 | 0.64240 | 639.68000 | 0.63968 | 642.400 | 11.74 | 0.28 | 0.00 | 0 | 8,000.00 |
| R209 | On 07/11/2019 | Bond Future | 9.50 | Call | 1,033.63000 | 1.03363 | 1,024.30000 | 1.02430 | 1,033.630 | 12.05 | 0.39 | 0.00 | 0 | 5,000.00 |
| R209 | On 07/11/2019 | Bond Future | 9.77 | Put | 1,367.42000 | 1.36742 | 1,445.98000 | 1.44598 | 1,367.420 | 12.43 | 0.44 | 0.00 | 0 | 8,000.00 |
| R209 | On 06/02/2020 | Bond Future | | | 9.75725 | 74.05742 | 9.77390 | 73.95191 | | 12.63 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/05/2020 | Bond Future | | | 9.82041 | 72.27563 | 9.83756 | 72.16823 | | 13.28 | 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 07/11/2019 | Bond Future | | | 190.18042 | 190.18042 | 190.18380 | 190.18380 | | | 0.00 | 0.00 | 0 | 2,132.00 |
| R210 | On 06/02/2020 | Bond Future | | | 193.64839 | 193.64839 | 193.65186 | 193.65186 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/05/2020 | Bond Future | | | 194.62478 | 194.62478 | 194.62848 | 194.62848 | | | 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 07/11/2019 | Bond Future | | | 162.73346 | 162.73346 | 162.73905 | 162.73905 | | | 0.00 | 0.00 | 0 | 6,684.00 |
| R212 | On 06/02/2020 | Bond Future | | | 163.45498 | 163.45498 | 163.46071 | 163.46071 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 07/05/2020 | Bond Future | | | 166.51636 | 166.51636 | 166.52228 | 166.52228 | | | 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 07/11/2019 | Bond Future | | | 9.25297 | 85.80668 | 9.27429 | 85.67502 | | 9.70 | 0.00 | 0.00 | 0 | 20,554.00 |
| R213 | On 06/02/2020 | Bond Future | | | 9.32347 | 87.35061 | 9.34557 | 87.21656 | | 9.88 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/05/2020 | Bond Future | | | 9.38366 | 85.41383 | 9.40654 | 85.27733 | | 10.24 | 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 07/11/2019 | Bond Future | | | 9.93402 | 71.10783 | 9.96041 | 70.93288 | | 13.44 | 0.00 | 0.00 | 0 | 16,189.00 |
| R214 | On 06/02/2020 | Bond Future | | | 10.00602 | 72.38722 | 10.03321 | 72.20919 | | 13.63 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/05/2020 | Bond Future | | | 10.06924 | 70.42746 | 10.09722 | 70.24620 | | 14.47 | 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 : | | | | | | | | | | | | 8,374,672.16 | 116 | 1 022 160.00 |
| Grand Total: | | | | | | | | | | | | 8,374,672.16 | 116 | 1 022 160.00 |