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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2019

| 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 | 95.06000 | 95.06000 | | 95.08000 | 95.08000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 07/11/2019 | Index Future | 667.82800 | 667.82800 | | 667.36200 | 667.36200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2020 | Index Future | 679.82000 | 679.82000 | | 679.34600 | 679.34600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/05/2020 | Index Future | 692.30100 | 692.30100 | | 691.81800 | 691.81800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2019 | Index Future | 777.25700 | 777.25700 | | 776.97300 | 776.97300 | | | 0.00 | 0.00 | 0 | 120.00 |
| AL7T | On 06/02/2020 | Index Future | 791.21400 | 791.21400 | | 790.92400 | 790.92400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/05/2020 | Index Future | 805.74000 | 805.74000 | | 805.44500 | 805.44500 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2019 | Index Future | 697.11000 | 697.11000 | | 696.53400 | 696.53400 | | | 0.00 | 0.00 | 0 | 214.00 |
| ALBI | On 06/02/2020 | Index Future | 709.62800 | 709.62800 | | 709.04100 | 709.04100 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/05/2020 | Index Future | 722.65600 | 722.65600 | | 722.05900 | 722.05900 | | | 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 | 10.76948 | 77.92333 | | 10.78083 | 77.85654 | | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 06/02/2020 | Bond Future | 10.88484 | 79.32263 | | 10.89662 | 79.25457 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/05/2020 | Bond Future | 10.99670 | 76.98513 | | 11.00891 | 76.91581 | | | | 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 | 11.11809 | 78.93466 | | 11.13444 | 78.82504 | | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 06/02/2020 | Bond Future | 11.22857 | 80.35210 | | 11.24551 | 80.24043 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/05/2020 | Bond Future | 11.34027 | 77.56276 | | 11.35782 | 77.44908 | | | | 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 | 690.02300 | 690.02300 | | 689.43200 | 689.43200 | | | | 0.00 | 0.00 | 0 | 1,230.00 |
| GOVI | On 06/02/2020 | GOVI | 702.41300 | 702.41300 | | 701.81200 | 701.81200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/05/2020 | GOVI | 715.30900 | 715.30900 | | 714.69700 | 714.69700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2019 | Bond Future | 137.89970 | 137.89970 | | 137.79684 | 137.79684 | | | | 0.00 | 0.00 | 0 | 1,461.00 |
| I2025 | On 06/02/2020 | Bond Future | 138.93594 | 138.93594 | | 138.83110 | 138.83110 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/05/2020 | Bond Future | 141.51976 | 141.51976 | | 141.41300 | 141.41300 | | | | 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 | 102.17191 | 102.17191 | | 102.25762 | 102.25762 | | | | 0.00 | 0.00 | 0 | 4,410.00 |
| I2029 | On 06/02/2020 | Bond Future | 104.03173 | 104.03173 | | 104.11898 | 104.11898 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/05/2020 | Bond Future | 104.85385 | 104.85385 | | 104.94262 | 104.94262 | | | | 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 | 102.58428 | 102.58428 | | 102.58277 | 102.58277 | | | | 0.00 | 0.00 | 0 | 6,260.00 |
| I2033 | On 06/02/2020 | Bond Future | 104.45168 | 104.45168 | | 104.45005 | 104.45005 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/05/2020 | Bond Future | 105.19864 | 105.19864 | | 105.19690 | 105.19690 | | | | 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 | 120.63300 | 120.63300 | | 120.80451 | 120.80451 | | | | 0.00 | 12,545,832.00 | 104 | 21,883.00 |
| I2038 | On 06/02/2020 | Bond Future | 121.17067 | 121.17067 | | 121.34516 | 121.34516 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/05/2020 | Bond Future | 123.42412 | 123.42412 | | 123.60185 | 123.60185 | | | | 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 | 110.90968 | 110.90968 | | 111.21147 | 111.21147 | | | 0.00 | 0.00 | 0 | 17,994.00 | |
| I2046 | On 06/02/2020 | Bond Future | 112.92846 | 112.92846 | | 113.23580 | 113.23580 | | | 0.00 | 0.00 | 0 | 0.00 | |
| I2046 | On 07/05/2020 | Bond Future | 113.28036 | 113.28036 | | 113.59343 | 113.59343 | | | 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 | 115.46006 | 115.46006 | | 115.91906 | 115.91906 | | | 0.00 | 0.00 | 0 | 12,916.00 | |
| I2050 | On 06/02/2020 | Bond Future | 115.72612 | 115.72612 | | 116.19358 | 116.19358 | | | 0.00 | 0.00 | 0 | 0.00 | |
| I2050 | On 07/05/2020 | Bond Future | 117.87831 | 117.87831 | | 118.35440 | 118.35440 | | | 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 | 261.94700 | 261.94700 | | 262.17000 | 262.17000 | | | 0.00 | 0.00 | 0 | 1,070.00 | |
| IGOV | On 06/02/2020 | Index Future | 266.71500 | 266.71500 | | 266.94200 | 266.94200 | | | 0.00 | 0.00 | 0 | 39.00 | |
| IGOV | On 07/05/2020 | Index Future | 271.67500 | 271.67500 | | 271.90700 | 271.90700 | | | 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 | 8.22970 | 116.14788 | | 8.24039 | 116.08693 | | 5.94 | 0.00 | 5,807,394.00 | 50 | 127,259.00 | |
| R186 | On 07/11/2019 | Bond Future | 8.20 | Put | 846.82000 | 0.84682 | 892.98000 | 0.89298 | 846.820 | 5.91 | 0.53 | 0.00 | 0 | 7,500.00 |
| R186 | On 07/11/2019 | Bond Future | 8.23 | Call | 761.63000 | 0.76163 | 744.78000 | 0.74478 | 761.630 | 5.93 | 0.50 | 0.00 | 0 | 4,955.00 |
| R186 | On 07/11/2019 | Bond Future | 8.25 | Call | 821.19000 | 0.82119 | 802.91000 | 0.80291 | 821.190 | 5.94 | 0.53 | 0.00 | 0 | 3,750.00 |
| R186 | On 07/11/2019 | Bond Future | 8.25 | Put | 705.48000 | 0.70548 | 748.15000 | 0.74815 | 705.480 | 5.94 | 0.47 | 0.00 | 0 | 3,750.00 |
| R186 | On 07/11/2019 | Bond Future | 8.73 | Put | 77.27000 | 0.07727 | 88.23000 | 0.08823 | 77.270 | 6.39 | 0.08 | 0.00 | 0 | 4,955.00 |
| R186 | On 06/02/2020 | Bond Future | 8.27672 | 112.92961 | | 8.28797 | 112.86746 | | 6.13 | 0.00 | 0.00 | 0 | 5,040.00 | |
| R186 | On 06/02/2020 | Bond Future | 8.11 | Call | 1,144.69000 | 1.14469 | 1,125.55000 | 1.12555 | 1,144.690 | 6.06 | 0.41 | 0.00 | 0 | 1,007.00 |
| R186 | On 06/02/2020 | Bond Future | 8.50 | Put | 1,070.19000 | 1.07019 | 1,100.07000 | 1.10007 | 1,070.190 | 6.29 | 0.37 | 0.00 | 0 | 1,007.00 |
| R186 | On 06/02/2020 | Bond Future | 9.00 | Put | 432.21000 | 0.43221 | 448.28000 | 0.44828 | 432.210 | 6.83 | 0.18 | 0.00 | 0 | 1,007.00 |
| R186 | On 07/05/2020 | Bond Future | 8.31907 | 115.00299 | | 8.33089 | 114.93977 | | 6.12 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 07/05/2020 | Bond Future | 7.60 | Call | 558.11000 | 0.55811 | 548.03000 | 0.54803 | 558.110 | 5.41 | 0.21 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/05/2020 | Bond Future | 8.28 | Call | 1,973.54000 | 1.97354 | 1,947.45000 | 1.94745 | 1,973.540 | 5.96 | 0.49 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/05/2020 | Bond Future | 8.93 | Put | 991.95000 | 0.99195 | 1,014.05000 | 1.01405 | 991.950 | 6.53 | 0.28 | 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 | 308.60341 | 308.60341 | | 308.60474 | 308.60474 | | | 0.00 | 0.00 | 0 | 2,507.00 | |
| R197 | On 06/02/2020 | Bond Future | 306.56630 | 306.56630 | | 306.56745 | 306.56745 | | | 0.00 | 0.00 | 0 | 40.00 | |
| R197 | On 07/05/2020 | Bond Future | 312.26760 | 312.26760 | | 312.26880 | 312.26880 | | | 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 | 233.34557 | 233.34557 | | 233.34227 | 233.34227 | | | 0.00 | 0.00 | 0 | 9,029.00 | |
| R202 | On 06/02/2020 | Bond Future | 233.52759 | 233.52759 | | 233.52405 | 233.52405 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R202 | On 07/05/2020 | Bond Future | 237.87054 | 237.87054 | | 237.86701 | 237.86701 | | | 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 07/12/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2023 | On 07/11/2019 | Bond Future | 7.29357 | 102.86312 | | 7.31940 | 102.78796 | | 2.49 | 0.00 | 0.00 | 0 | 55,418.00 | |
| R2023 | On 06/02/2020 | Bond Future | 7.30172 | 104.71020 | | 7.33000 | 104.63362 | | 2.54 | 0.00 | 0.00 | 0 | 0.00 | |
| R2023 | On 07/05/2020 | Bond Future | 7.28199 | 102.69982 | | 7.31302 | 102.62190 | | 2.64 | 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 | 8.92305 | 96.13461 | | 8.92370 | 96.13049 | | 8.63 | 0.00 | 76,907,688.00 | 800 | 73,032.00 | |
| R2030 | On 07/11/2019 | Bond Future | 8.60 | Call | 202.12000 | 0.20212 | 211.36000 | 0.21136 | 202.120 | 8.16 | 0.17 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 8.95 | Put | 827.49000 | 0.82749 | 845.48000 | 0.84548 | 827.490 | 8.58 | 0.47 | 0.00 | 0 | 5,000.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.05 | Put | 573.65000 | 0.57365 | 0.00000 | 0.00000 | 573.650 | 8.69 | 0.36 | 184,357,064.54 | 5,333 | 5,333.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.10 | Call | 1,586.05000 | 1.58605 | 1,597.82000 | 1.59782 | 1,586.050 | 8.75 | 0.69 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.20 | Put | 311.31000 | 0.31131 | 324.87000 | 0.32487 | 311.310 | 8.87 | 0.23 | 0.00 | 0 | 2,750.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.25 | Put | 249.79000 | 0.24979 | 262.04000 | 0.26204 | 249.790 | 8.93 | 0.19 | 96,922,072.87 | 5,333 | 0.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.30 | Put | 200.36000 | 0.20036 | 211.35000 | 0.21135 | 200.360 | 9.01 | 0.16 | 0.00 | 0 | 2,750.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.35 | Put | 159.73000 | 0.15973 | 169.46000 | 0.16946 | 159.730 | 9.10 | 0.13 | 0.00 | 0 | 2,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.76 | Put | 20.57000 | 0.02057 | 23.10000 | 0.02310 | 20.570 | 9.79 | 0.02 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.85 | Put | 12.40000 | 0.01240 | 14.13000 | 0.01413 | 12.400 | 9.92 | 0.01 | 0.00 | 0 | 2,500.00 |
| R2030 | On 06/02/2020 | Bond Future | 8.98277 | 93.85221 | | 8.98346 | 93.84792 | | 8.94 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 06/02/2020 | Bond Future | 8.40 | Call | 521.65000 | 0.52165 | 526.13000 | 0.52613 | 521.650 | 8.27 | 0.21 | 0.00 | 0 | 5,820.00 |
| R2030 | On 06/02/2020 | Bond Future | 9.00 | Call | 1,964.00000 | 1.96400 | 1,969.78000 | 1.96978 | 1,964.000 | 8.94 | 0.52 | 0.00 | 0 | 5,820.00 |
| R2030 | On 07/05/2020 | Bond Future | 9.04187 | 95.57534 | | 9.04258 | 95.57101 | | 9.13 | 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 | 9.25996 | 93.60139 | | 9.26573 | 93.56154 | | 10.00 | 0.00 | 0.00 | 0 | 48,565.00 | |
| R2032 | On 06/02/2020 | Bond Future | 9.32595 | 95.28222 | | 9.33194 | 95.24155 | | 9.94 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 07/05/2020 | Bond Future | 9.38959 | 92.87156 | | 9.39578 | 92.83024 | | 10.71 | 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 | 9.53203 | 96.53055 | | 9.54292 | 96.44716 | | 10.91 | 0.00 | 0.00 | 0 | 98,096.00 | |
| R2035 | On 07/11/2019 | Bond Future | 8.92 | Call | 39.12000 | 0.03912 | 39.81000 | 0.03981 | 39.120 | 9.89 | 0.04 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 9.52 | Call | 1,122.07000 | 1.12207 | 1,102.01000 | 1.10201 | 1,122.070 | 10.94 | 0.49 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 10.21 | Put | 82.71000 | 0.08271 | 94.83000 | 0.09483 | 82.710 | 12.33 | 0.06 | 0.00 | 0 | 3,500.00 |
| R2035 | On 06/02/2020 | Bond Future | 9.60502 | 98.26396 | | 9.61630 | 98.17895 | | 10.84 | 0.00 | 0.00 | 0 | 0.00 | |
| R2035 | On 07/05/2020 | Bond Future | 9.66951 | 95.56438 | | 9.68116 | 95.47783 | | 11.76 | 0.00 | 0.00 | 0 | 0.00 | |
| R2035 | On 07/05/2020 | Bond Future | 9.11 | Call | 1,510.55000 | 1.51055 | 1,490.36000 | 1.49036 | 1,510.550 | 10.87 | 0.31 | 0.00 | 0 | 5,000.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.75 | Call | 3,695.19000 | 3.69519 | 3,656.18000 | 3.65618 | 3,695.190 | 11.76 | 0.55 | 0.00 | 0 | 5,000.00 |
| R2035 | On 07/05/2020 | Bond Future | 10.75 | Put | 1,105.08000 | 1.10508 | 1,128.49000 | 1.12849 | 1,105.080 | 13.43 | 0.20 | 0.00 | 0 | 5,000.00 |
| R2035 | On 06/08/2020 | Bond Future | 9.73051 | 97.36119 | | 9.74254 | 97.27308 | | 11.75 | 0.00 | 0.00 | 0 | 0.00 | |
| R2035 | On 06/08/2020 | Bond Future | 8.75 | Call | 1,654.22000 | 1.65422 | 1,636.72000 | 1.63672 | 1,654.220 | 12.19 | 0.27 | 0.00 | 0 | 3,000.00 |
| R2035 | On 06/08/2020 | Bond Future | 9.00 | Call | 2,437.53000 | 2.43753 | 2,414.69000 | 2.41469 | 2,437.530 | 13.00 | 0.34 | 0.00 | 0 | 24,761.00 |
| 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 | 9.65572 | 92.76849 | | 9.66657 | 92.68491 | | 11.55 | 0.00 | 0.00 | 0 | 68,518.00 | |

| 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 |
|------------------|---------------|--------------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2037 | On 06/02/2020 | Bond Future | 9.72420 | 90.17509 | | 9.73540 | 90.09001 | | 12.04 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/05/2020 | Bond Future | 9.79198 | 91.83075 | | 9.80354 | 91.74411 | | 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 | 9.80621 | 95.48235 | | 9.82212 | 95.35141 | | 12.02 | 0.00 | 0.00 | 0 | 45,596.00 |
| R2040 | On 07/11/2019 | Bond Future | 9.30 | Call | 88.37000 | 0.08837 | 85.99000 | 0.08599 | 88.370 | 10.77 | 0.07 | 0 | 1,260.00 |
| R2040 | On 07/11/2019 | Bond Future | 9.80 | Call | 1,205.87000 | 1.20587 | 1,163.26000 | 1.16326 | 1,205.870 | 11.67 | 0.50 | 0 | 1,260.00 |
| R2040 | On 06/02/2020 | Bond Future | 9.87632 | 92.68710 | | 9.89275 | 92.55371 | | 12.55 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/05/2020 | Bond Future | 9.94568 | 94.38892 | | 9.96263 | 94.25309 | | 13.03 | 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 | 9.86564 | 92.23648 | | 9.88153 | 92.10359 | | 12.67 | 0.00 | 0.00 | 0 | 38,208.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.19 | Call | 25.62000 | 0.02562 | 25.34000 | 0.02534 | 25.620 | 11.34 | 0.02 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.74 | Call | 788.89000 | 0.78889 | 760.88000 | 0.76088 | 788.890 | 12.18 | 0.37 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 10.52 | Put | 97.06000 | 0.09706 | 113.94000 | 0.11394 | 97.060 | 13.85 | 0.06 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.93379 | 89.50824 | | 9.95018 | 89.37293 | | 13.24 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.09 | Call | 317.10000 | 0.31710 | 306.44000 | 0.30644 | 317.100 | 11.37 | 0.12 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.74 | Call | 1,900.52000 | 1.90052 | 1,855.29000 | 1.85529 | 1,900.520 | 12.81 | 0.42 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 10.78 | Put | 754.41000 | 0.75441 | 786.91000 | 0.78691 | 754.410 | 14.99 | 0.18 | 0 | 328.00 |
| R2044 | On 07/05/2020 | Bond Future | 10.00111 | 91.15164 | | 10.01800 | 91.01390 | | 13.75 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.26 | Call | 1,240.45000 | 1.24045 | 1,212.62000 | 1.21262 | 1,240.450 | 12.50 | 0.25 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.33 | Call | 1,421.93000 | 1.42193 | 1,391.06000 | 1.39106 | 1,421.930 | 12.64 | 0.28 | 0 | 100.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.91 | Call | 3,410.79000 | 3.41079 | 3,352.75000 | 3.35275 | 3,410.790 | 13.63 | 0.49 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.98 | Call | 3,701.65000 | 3.70165 | 3,640.30000 | 3.64030 | 3,701.650 | 13.72 | 0.51 | 0 | 100.00 |
| R2044 | On 07/05/2020 | Bond Future | 11.02 | Put | 1,381.44000 | 1.38144 | 1,418.37000 | 1.41837 | 1,381.440 | 15.71 | 0.21 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 11.09 | Put | 1,264.39000 | 1.26439 | 1,299.10000 | 1.29910 | 1,264.390 | 15.71 | 0.20 | 0 | 100.00 |
| R2044 | On 06/08/2020 | Bond Future | 10.06668 | 88.48061 | | 10.08411 | 88.34022 | | 14.47 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/08/2020 | Bond Future | 9.01 | Call | 1,274.22000 | 1.27422 | 1,248.63000 | 1.24863 | 1,274.220 | 13.22 | 0.22 | 0 | 140.00 |
| R2044 | On 06/08/2020 | Bond Future | 9.66 | Call | 3,005.69000 | 3.00569 | 2,956.12000 | 2,956.12 | 3,005.690 | 13.78 | 0.41 | 0 | 140.00 |
| R2044 | On 06/08/2020 | Bond Future | 10.93 | Put | 2,187.38000 | 2.18738 | 2,232.16000 | 2.23216 | 2,187.380 | 15.43 | 0.27 | 0 | 140.00 |
| 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 | 9.84595 | 91.34165 | | 9.86185 | 91.20459 | | 13.08 | 0.00 | 0.00 | 0 | 86,811.00 |
| R2048 | On 06/02/2020 | Bond Future | 9.91522 | 92.98186 | | 9.93163 | 92.84225 | | 13.03 | 0.00 | 0.00 | 0 | 100.00 |
| R2048 | On 07/05/2020 | Bond Future | 9.97683 | 90.24867 | | 9.99372 | 90.10659 | | 14.21 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/08/2020 | Bond Future | 10.03539 | 91.94558 | | 10.05279 | 91.80083 | | 14.25 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/08/2020 | Bond Future | 9.00 | Call | 1,741.12000 | 1.74112 | 1,711.20000 | 1.71120 | 1,741.120 | 14.68 | 0.25 | 0 | 3,000.00 |
| R2048 | On 06/08/2020 | Bond Future | 9.25 | Call | 2,424.38000 | 2.42438 | 2,385.81000 | 2.38581 | 2,424.380 | 15.02 | 0.32 | 0 | 20,640.00 |
| 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 | 6.77245 | 102.40889 | | 6.76794 | 102.40970 | | 0.06 | 0.00 | 0.00 | 0 | 3,123.00 |
| R207 | On 15/01/2020 | 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 | |
|------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|----------|
| 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 | 6.60065 | 100.97751 | | 6.59947 | 100.97905 | | 0.68 | 0.00 | 403,910.04 | 4 | 11,067.00 | |
| R208 | On 06/02/2020 | Bond Future | 6.44359 | 102.79074 | | 6.44220 | 102.79224 | | 0.61 | 0.00 | 0.00 | 0 | 0.00 | |
| R208 | On 07/05/2020 | Bond Future | 6.15069 | 101.27435 | | 6.14888 | 101.27590 | | 0.57 | 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 | 9.51366 | 73.89941 | | 9.52442 | 73.82876 | | 12.39 | 0.00 | 0.00 | 0 | 96,982.00 | |
| R209 | On 07/11/2019 | Bond Future | 8.92 | Call | 44.46000 | 0.04446 | 45.19000 | 0.04519 | 44.460 | 11.39 | 0.05 | 0.00 | 0 | 8,000.00 |
| R209 | On 07/11/2019 | Bond Future | 9.33 | Call | 503.64000 | 0.50364 | 496.96000 | 0.49696 | 503.640 | 12.12 | 0.32 | 0.00 | 0 | 8,000.00 |
| R209 | On 07/11/2019 | Bond Future | 9.50 | Call | 967.99000 | 0.96799 | 951.45000 | 0.95145 | 967.990 | 12.39 | 0.49 | 0.00 | 0 | 5,000.00 |
| R209 | On 07/11/2019 | Bond Future | 9.77 | Put | 414.68000 | 0.41468 | 448.45000 | 0.44845 | 414.680 | 12.88 | 0.26 | 0.00 | 0 | 8,000.00 |
| R209 | On 06/02/2020 | Bond Future | 9.57511 | 75.22643 | | 9.58621 | 75.15441 | | 12.38 | 0.00 | 0.00 | 0 | 0.00 | |
| R209 | On 07/05/2020 | Bond Future | 9.63432 | 73.45610 | | 9.64575 | 73.38279 | | 13.33 | 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 | 188.71570 | 188.71570 | | 188.85495 | 188.85495 | | | 0.00 | 0.00 | 0 | 2,132.00 | |
| R210 | On 06/02/2020 | Bond Future | 192.15098 | 192.15098 | | 192.29272 | 192.29272 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R210 | On 07/05/2020 | Bond Future | 193.07434 | 193.07434 | | 193.21862 | 193.21862 | | | 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 | 162.22540 | 162.22540 | | 162.26194 | 162.26194 | | | 0.00 | 0.00 | 0 | 7,384.00 | |
| R212 | On 06/02/2020 | Bond Future | 162.93258 | 162.93258 | | 162.96965 | 162.96965 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R212 | On 07/05/2020 | Bond Future | 165.96266 | 165.96266 | | 166.00047 | 166.00047 | | | 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 | 9.12000 | 86.63402 | | 9.12578 | 86.59784 | | 9.67 | 0.00 | 0.00 | 0 | 23,319.00 | |
| R213 | On 06/02/2020 | Bond Future | 9.18618 | 88.18972 | | 9.19218 | 88.15282 | | 9.63 | 0.00 | 0.00 | 0 | 0.00 | |
| R213 | On 07/05/2020 | Bond Future | 9.24347 | 86.25663 | | 9.24967 | 86.21912 | | 10.26 | 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 | 9.77546 | 72.17384 | | 9.79134 | 72.06592 | | 13.48 | 0.00 | 0.00 | 0 | 16,236.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|---------------------|
| R214 | On 06/02/2020 | Bond Future | 9.84301 | 73.46989 | | 9.85938 | 73.35996 | | 13.46 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/05/2020 | Bond Future | 9.90297 | 71.52028 | | 9.91980 | 71.40843 | | 14.59 | 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 : | | | | | | | | | | | 376,943,961.45 | 11,624 | 1 099 060.00 |
| Grand Total: | | | | | | | | | | | 376,943,961.45 | 11,624 | 1 099 060.00 |