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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2019

| 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 | 95.66000 | 95.66000 | | 95.47000 | 95.47000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 01/08/2019 | Index Future | 650.17200 | 650.17200 | | 651.56600 | 651.56600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2019 | Index Future | 662.84600 | 662.84600 | | 664.02700 | 664.02700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2020 | Index Future | 674.77700 | 674.77700 | | 675.97800 | 675.97800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/05/2020 | Index Future | 687.35700 | 687.35700 | | 688.58200 | 688.58200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2019 | Index Future | 754.50300 | 754.50300 | | 756.70900 | 756.70900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2019 | Index Future | 769.09000 | 769.09000 | | 771.18000 | 771.18000 | | | 0.00 | 0.00 | 0 | 120.00 |
| AL7T | On 06/02/2020 | Index Future | 782.93300 | 782.93300 | | 785.06000 | 785.06000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/05/2020 | Index Future | 797.53000 | 797.53000 | | 799.69800 | 799.69800 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/08/2019 | Index Future | 675.16500 | 675.16500 | | 676.66400 | 676.66400 | | | 0.00 | 297,072,600.00 | 44 | 0.00 |
| ALBI | On 07/11/2019 | Index Future | 688.85600 | 688.85600 | | 689.60500 | 689.60500 | | | 0.00 | 0.00 | 0 | 230.00 |
| ALBI | On 06/02/2020 | Index Future | 701.25500 | 701.25500 | | 702.01700 | 702.01700 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/05/2020 | Index Future | 714.32900 | 714.32900 | | 715.10600 | 715.10600 | | | 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 01/08/2019 | Bond Future | 10.89500 | | 78.73240 | | 10.87628 | 78.84182 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2019 | Bond Future | 11.00318 | | 76.56487 | | 11.00453 | 76.55712 | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 06/02/2020 | Bond Future | 11.12663 | | 77.94287 | | 11.12803 | 77.93499 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/05/2020 | Bond Future | 11.24336 | | 75.60210 | | 11.24480 | 75.59414 | | | 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 01/08/2019 | Bond Future | 11.25000 | | 79.95269 | | 11.23128 | 80.07636 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/11/2019 | Bond Future | 11.35282 | | 77.38526 | | 11.35937 | 77.34276 | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 06/02/2020 | Bond Future | 11.47123 | | 78.77793 | | 11.47801 | 78.73472 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/05/2020 | Bond Future | 11.58823 | | 75.98237 | | 11.59526 | 75.93837 | | | 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 01/08/2019 | GOVI | 668.22000 | | 668.22000 | | 669.75500 | 669.75500 | | | 0.00 | 60,139,800.00 | 9 | 0.00 |
| GOVI | On 07/11/2019 | GOVI | 681.85600 | | 681.85600 | | 682.56300 | 682.56300 | | | 0.00 | 545,484,800.00 | 80 | 1,169.00 |
| GOVI | On 06/02/2020 | GOVI | 694.12800 | | 694.12800 | | 694.84800 | 694.84800 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/05/2020 | GOVI | 707.07000 | | 707.07000 | | 707.80400 | 707.80400 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/08/2019 | Bond Future | 135.65288 | | 135.65288 | | 135.65608 | 135.65608 | | | 0.00 | 80,984,769.36 | 597 | 0.00 |
| I2025 | On 07/11/2019 | Bond Future | 138.28363 | | 138.28363 | | 138.28673 | 138.28673 | | | 0.00 | 0.00 | 0 | 1,451.00 |
| I2025 | On 06/02/2020 | Bond Future | 139.33175 | | 139.33175 | | 139.33488 | 139.33488 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/05/2020 | Bond Future | 141.96196 | | 141.96196 | | 141.96517 | 141.96517 | | | 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 01/08/2019 | Bond Future | 102.19708 | | 102.19708 | | 102.19902 | 102.19902 | | | 0.00 | 46,397,474.32 | 454 | 0.00 |
| I2029 | On 07/11/2019 | Bond Future | 102.86056 | | 102.86056 | | 103.08676 | 103.08676 | | | 0.00 | 0.00 | 0 | 4,260.00 |
| I2029 | On 06/02/2020 | Bond Future | 104.73662 | | 104.73662 | | 104.96688 | 104.96688 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/05/2020 | Bond Future | 105.60091 | | 105.60091 | | 105.83570 | 105.83570 | | | 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 01/08/2019 | Bond Future | 103.02976 | | 103.02976 | | 103.03142 | 103.03142 | | | 0.00 | 32,969,523.20 | 320 | 0.00 |
| I2033 | On 07/11/2019 | Bond Future | 103.85816 | | 103.85816 | | 103.85981 | 103.85981 | | | 0.00 | 0.00 | 0 | 6,140.00 |

| 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 06/02/2020 | Bond Future | | | 105.75246 | | 105.75246 | | 105.75399 | 105.75399 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/05/2020 | Bond Future | | | 106.55286 | | 106.55286 | | 106.55451 | 106.55451 | | | 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 01/08/2019 | Bond Future | | | 119.66698 | | 119.66698 | | 119.66872 | 119.66872 | | | 0.00 | 407,585,733.88 | 3,406 | 0.00 |
| I2038 | On 07/11/2019 | Bond Future | | | 121.98772 | | 121.98772 | | 121.98929 | 121.98929 | | | 0.00 | 0.00 | 0 | 21,624.00 |
| I2038 | On 06/02/2020 | Bond Future | | | 122.55436 | | 122.55436 | | 122.55593 | 122.55593 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/05/2020 | Bond Future | | | 124.86784 | | 124.86784 | | 124.86959 | 124.86959 | | | 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 01/08/2019 | Bond Future | | | 113.05878 | | 113.05878 | | 113.06022 | 113.06022 | | | 0.00 | 797,290,516.56 | 7,052 | 0.00 |
| I2046 | On 07/11/2019 | Bond Future | | | 113.53128 | | 113.53128 | | 113.53376 | 113.53376 | | | 0.00 | 0.00 | 0 | 17,994.00 |
| I2046 | On 06/02/2020 | Bond Future | | | 115.60178 | | 115.60178 | | 115.60427 | 115.60427 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/05/2020 | Bond Future | | | 116.03556 | | 116.03556 | | 116.03828 | 116.03828 | | | 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 01/08/2019 | Bond Future | | | 116.31979 | | 116.31979 | | 116.43945 | 116.43945 | | | 0.00 | 677,213,817.38 | 5,822 | 0.00 |
| I2050 | On 07/11/2019 | Bond Future | | | 118.69583 | | 118.69583 | | 118.69749 | 118.69749 | | | 0.00 | 3,560,874.90 | 30 | 12,776.00 |
| I2050 | On 06/02/2020 | Bond Future | | | 119.02515 | | 119.02515 | | 119.02658 | 119.02658 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/05/2020 | Bond Future | | | 121.27199 | | 121.27199 | | 121.27368 | 121.27368 | | | 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 01/08/2019 | Index Future | | | 259.99100 | | 259.99100 | | 260.06400 | 260.06400 | | | 0.00 | 254,791,180.00 | 98 | 0.00 |
| IGOV | On 07/11/2019 | Index Future | | | 264.98400 | | 264.98400 | | 265.10700 | 265.10700 | | | 0.00 | 0.00 | 0 | 1,016.00 |
| IGOV | On 06/02/2020 | Index Future | | | 269.81700 | | 269.81700 | | 269.94200 | 269.94200 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/05/2020 | Index Future | | | 274.91000 | | 274.91000 | | 275.03700 | 275.03700 | | | 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 01/08/2019 | Bond Future | | | 8.37500 | | 112.81725 | | 8.31058 | 113.19279 | | 5.91 | 0.00 | 6,458,110,659.00 | 57,244 | 0.00 |
| R186 | On 07/11/2019 | Bond Future | | | 8.42621 | | 115.03420 | | 8.36891 | 115.35746 | | 5.84 | 0.00 | 689,514,994.80 | 5,994 | 139,666.00 |
| R186 | On 07/11/2019 | Bond Future | 8.20 | Put | 2,124.58000 | | 2.12458 | | 1,930.84000 | 1,930.84000 | 2,124.580 | 5.81 | 0.64 | 0.00 | 0 | 7,500.00 |
| R186 | On 07/11/2019 | Bond Future | 8.23 | Call | 906.82000 | | 0.90682 | | 1,042.60000 | 1,042.60000 | 906.820 | 5.83 | 0.38 | 0.00 | 0 | 5,000.00 |
| R186 | On 07/11/2019 | Bond Future | 8.25 | Put | 1,950.12000 | | 1.95012 | | 1,766.83000 | 1,766.83000 | 1,950.120 | 5.84 | 0.61 | 0.00 | 0 | 3,750.00 |
| R186 | On 07/11/2019 | Bond Future | 8.25 | Call | 952.15000 | | 0.95215 | | 1,092.12000 | 1,092.12000 | 952.150 | 5.84 | 0.39 | 0.00 | 0 | 3,750.00 |
| R186 | On 07/11/2019 | Bond Future | 8.73 | Put | 780.18000 | | 0.78018 | | 688.91000 | 0.68891 | 780.180 | 6.25 | 0.32 | 0.00 | 0 | 5,000.00 |
| R186 | On 06/02/2020 | Bond Future | | | 8.48234 | | 111.80052 | | 8.42213 | 112.12962 | | 6.24 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2020 | Bond Future | 8.11 | Call | 1,065.85000 | | 1.06585 | | 0.00000 | 0.00000 | 1,065.850 | 5.93 | 0.34 | 77,108,277.59 | 2,014 | 1,007.00 |
| R186 | On 06/02/2020 | Bond Future | 8.50 | Put | 1,953.94000 | | 1.95394 | | 0.00000 | 0.00000 | 1,953.940 | 6.24 | 0.48 | 54,398,922.05 | 1,007 | 1,007.00 |
| R186 | On 06/02/2020 | Bond Future | 9.00 | Put | 1,030.92000 | | 1.03092 | | 0.00000 | 0.00000 | 1,030.920 | 6.75 | 0.29 | 66,124,961.93 | 2,014 | 1,007.00 |
| R186 | On 07/05/2020 | Bond Future | | | 8.52924 | | 113.88571 | | 8.46588 | 114.22101 | | 5.99 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/05/2020 | Bond Future | 7.60 | Call | 438.89000 | | 0.43889 | | 500.37000 | 0.50037 | 438.890 | 5.03 | 0.17 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/05/2020 | Bond Future | 8.28 | Call | 1,709.78000 | | 1.70978 | | 1,858.29000 | 1.85829 | 1,709.780 | 5.78 | 0.42 | 0.00 | 0 | 6,000.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R186 | On 07/05/2020 | Bond Future | 8.93 | Put | 1,643.32000 | | 1.64332 | | 1,529.66000 | 1.52966 | 1,643.320 | 6.48 | 0.36 | 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 01/08/2019 | Bond Future | | | 303.34414 | | 303.34414 | | 303.35396 | 303.35396 | | | 0.00 | 231,148,234.68 | 762 | 0.00 |
| R197 | On 07/11/2019 | Bond Future | | | 309.22703 | | 309.22703 | | 309.23659 | 309.23659 | | | 0.00 | 0.00 | 0 | 2,507.00 |
| R197 | On 06/02/2020 | Bond Future | | | 307.20856 | | 307.20856 | | 307.21816 | 307.21816 | | | 0.00 | 0.00 | 0 | 40.00 |
| R197 | On 07/05/2020 | Bond Future | | | 313.00800 | | 313.00800 | | 313.01811 | 313.01811 | | | 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 01/08/2019 | Bond Future | | | 231.89263 | | 231.89263 | | 232.15598 | 232.15598 | | | 0.00 | 377,521,201.64 | 1,628 | 0.00 |
| R202 | On 07/11/2019 | Bond Future | | | 236.38992 | | 236.38992 | | 236.65781 | 236.65781 | | | 0.00 | 0.00 | 0 | 9,082.00 |
| R202 | On 06/02/2020 | Bond Future | | | 236.63350 | | 236.63350 | | 236.90645 | 236.90645 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/05/2020 | Bond Future | | | 241.10058 | | 241.10058 | | 241.37861 | 241.37861 | | | 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 01/08/2019 | Bond Future | | | 7.48500 | | 104.15664 | | 7.42018 | 104.35768 | | 2.15 | 0.00 | 3,584,029,982.40 | 34,410 | 0.00 |
| R2023 | On 07/11/2019 | Bond Future | | | 7.50499 | | 102.24999 | | 7.44511 | 102.42318 | | 2.61 | 0.00 | 0.00 | 0 | 52,535.00 |
| R2023 | On 06/02/2020 | Bond Future | | | 7.53140 | | 104.09034 | | 7.46591 | 104.26661 | | 2.68 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 07/05/2020 | Bond Future | | | 7.52242 | | 102.09795 | | 7.45047 | 102.27760 | | 2.67 | 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 01/08/2019 | Bond Future | | | 9.02000 | | 93.30386 | | 8.98067 | 93.55538 | | 8.58 | 0.00 | 855,689,700.06 | 9,171 | 0.00 |
| R2030 | On 07/11/2019 | Bond Future | | | 9.08914 | | 95.08827 | | 9.04824 | 95.34450 | | 8.38 | 0.00 | 364,473,338.91 | 3,833 | 71,067.00 |
| R2030 | On 07/11/2019 | Bond Future | 8.60 | Call | 491.56000 | | 0.49156 | | 557.33000 | 0.55733 | 491.560 | 7.95 | 0.22 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 8.95 | Put | 2,119.86000 | | 2.11986 | | 1,983.80000 | 1.98380 | 2,119.860 | 8.33 | 0.58 | 0.00 | 0 | 5,000.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.10 | Call | 1,701.87000 | | 1.70187 | | 1,845.48000 | 1.84548 | 1,701.870 | 8.49 | 0.52 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.76 | Put | 466.11000 | | 0.46611 | | 427.78000 | 0.42778 | 466.110 | 9.48 | 0.18 | 0.00 | 0 | 5,500.00 |
| R2030 | On 06/02/2020 | Bond Future | | | 9.15463 | | 92.79105 | | 9.11216 | 93.05180 | | 9.04 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 06/02/2020 | Bond Future | 8.40 | Call | 645.18000 | | 0.64518 | | 0.00000 | 0.00000 | 645.180 | 8.35 | 0.21 | 113,551,949.16 | 5,820 | 5,820.00 |
| R2030 | On 06/02/2020 | Bond Future | 9.00 | Call | 1,972.84000 | | 1.97284 | | 0.00000 | 0.00000 | 1,972.840 | 9.04 | 0.45 | 243,310,170.80 | 5,820 | 5,820.00 |
| R2030 | On 07/05/2020 | Bond Future | | | 9.21591 | | 94.52179 | | 9.17177 | 94.78751 | | 8.83 | 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 01/08/2019 | Bond Future | | | 9.37500 | | 94.63090 | | 9.33578 | 94.90200 | | 9.62 | 0.00 | 2,171,873,785.90 | 22,951 | 0.00 |
| R2032 | On 07/11/2019 | Bond Future | | | 9.45301 | | 92.28106 | | 9.41230 | 92.55731 | | 9.65 | 0.00 | 149,956,722.50 | 1,625 | 50,143.00 |
| R2032 | On 06/02/2020 | Bond Future | | | 9.52528 | | 93.94199 | | 9.48314 | 94.22308 | | 10.01 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/05/2020 | Bond Future | | | 9.59198 | | 91.53353 | | 9.54831 | 91.81997 | | 10.30 | 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 01/08/2019 | Bond Future | | | 9.66000 | | 97.56685 | | 9.64081 | 97.71287 | | 10.44 | 0.00 | 6,910,659,985.50 | 70,830 | 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 07/11/2019 | Bond Future | | | 9.72253 | | 95.08719 | | 9.72339 | 95.08075 | | 10.49 | 0.00 | 42,408,886.74 | 446 | 91,959.00 |
| R2035 | On 07/11/2019 | Bond Future | 8.92 | Call | 173.89000 | | 0.17389 | | 176.90000 | 0.17690 | 173.890 | 8.97 | 0.09 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 9.52 | Call | 1,338.95000 | | 1.33895 | | 1,346.22000 | 1.34622 | 1,338.950 | 10.17 | 0.39 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 10.21 | Put | 844.28000 | | 0.84428 | | 854.83000 | 0.85483 | 844.280 | 11.27 | 0.25 | 0.00 | 0 | 3,500.00 |
| R2035 | On 06/02/2020 | Bond Future | | | 9.80155 | | 96.79860 | | 9.80244 | 96.79204 | | 10.92 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/05/2020 | Bond Future | | | 9.86883 | | 94.09934 | | 9.86974 | 94.09273 | | 11.29 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/08/2019 | Bond Future | | | 9.76500 | | 89.62716 | | 9.75077 | 89.73597 | | 11.55 | 0.00 | 3,894,568,983.48 | 43,453 | 0.00 |
| R2037 | On 07/11/2019 | Bond Future | | | 9.81723 | | 91.53618 | | 9.82839 | 91.45197 | | 11.09 | 0.00 | 0.00 | 0 | 61,145.00 |
| R2037 | On 06/02/2020 | Bond Future | | | 9.89045 | | 88.92453 | | 9.90198 | 88.83878 | | 12.10 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/05/2020 | Bond Future | | | 9.96008 | | 90.58320 | | 9.97198 | 90.49587 | | 11.96 | 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 01/08/2019 | Bond Future | | | 9.88500 | | 92.43102 | | 9.87078 | 92.54741 | | 11.98 | 0.00 | 1,917,481,509.90 | 20,745 | 0.00 |
| R2040 | On 07/11/2019 | Bond Future | | | 9.93788 | | 94.40741 | | 9.94904 | 94.31721 | | 11.50 | 0.00 | 0.00 | 0 | 44,740.00 |
| R2040 | On 07/11/2019 | Bond Future | 9.30 | Call | 369.19000 | | 0.36919 | | 361.66000 | 0.36166 | 369.190 | 10.05 | 0.15 | 0.00 | 0 | 1,260.00 |
| R2040 | On 07/11/2019 | Bond Future | 9.80 | Call | 1,680.36000 | | 1.68036 | | 1,652.74000 | 1.65274 | 1,680.360 | 11.20 | 0.43 | 0.00 | 0 | 1,260.00 |
| R2040 | On 06/02/2020 | Bond Future | | | 10.01172 | | 91.59688 | | 10.02325 | 91.50498 | | 12.59 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/05/2020 | Bond Future | | | 10.08201 | | 93.30537 | | 10.09389 | 93.21191 | | 12.45 | 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 01/08/2019 | Bond Future | | | 9.95500 | | 89.15668 | | 9.93076 | 89.35760 | | 12.62 | 0.00 | 2,033,574,714.12 | 22,809 | 0.00 |
| R2044 | On 07/11/2019 | Bond Future | | | 10.00612 | | 91.07296 | | 10.00692 | 91.06641 | | 12.12 | 0.00 | 115,480,513.28 | 1,268 | 37,499.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.19 | Call | 185.50000 | | 0.18550 | | 188.82000 | 0.18882 | 185.500 | 10.38 | 0.08 | 0.00 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.74 | Call | 1,290.08000 | | 1.29008 | | 1,298.22000 | 1.29822 | 1,290.080 | 11.70 | 0.36 | 0.00 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 10.52 | Put | 916.99000 | | 0.91699 | | 928.46000 | 0.92846 | 916.990 | 13.16 | 0.24 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | | | 10.07821 | | 88.32765 | | 10.07904 | 88.32094 | | 13.27 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.09 | Call | 520.92000 | | 0.52092 | | 524.37000 | 0.52437 | 520.920 | 11.66 | 0.14 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.74 | Call | 2,108.28000 | | 2.10828 | | 2,113.99000 | 2.11399 | 2,108.280 | 12.91 | 0.39 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 10.78 | Put | 1,551.04000 | | 1.55104 | | 1,560.81000 | 1.56081 | 1,551.040 | 14.75 | 0.26 | 0.00 | 0 | 328.00 |
| R2044 | On 07/05/2020 | Bond Future | | | 10.14679 | | 89.97522 | | 10.14763 | 89.96851 | | 13.13 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.26 | Call | 1,172.74000 | | 1.17274 | | 0.00000 | 0.00000 | 1,172.740 | 11.70 | 0.23 | 22,968,250.03 | 1,112 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.91 | Call | 3,147.71000 | | 3.14771 | | 0.00000 | 0.00000 | 3,147.710 | 12.71 | 0.45 | 22,303,879.16 | 556 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 11.02 | Put | 1,837.98000 | | 1.83798 | | 0.00000 | 0.00000 | 1,837.980 | 14.36 | 0.25 | 25,365,979.48 | 1,112 | 556.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/08/2019 | Bond Future | | | 9.94000 | | 92.54538 | | 9.91576 | 92.75200 | | 12.41 | 0.00 | 2,492,154,538.02 | 26,929 | 0.00 |
| R2048 | On 07/11/2019 | Bond Future | | | 9.99213 | | 90.09518 | | 9.99293 | 90.08844 | | 12.51 | 0.00 | 216,318,527.18 | 2,401 | 88,756.00 |
| R2048 | On 06/02/2020 | Bond Future | | | 10.06558 | | 91.71672 | | 10.06641 | 91.70983 | | 13.07 | 0.00 | 0.00 | 0 | 100.00 |
| R2048 | On 07/05/2020 | Bond Future | | | 10.12859 | | 88.98616 | | 10.12944 | 88.97918 | | 13.60 | 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 |

| 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 | On 01/08/2019 | Bond Future | | | 6.82500 | | 100.57831 | | 6.77214 | 100.60122 | | 0.14 | 0.00 | 280,010,015.04 | 2,784 | 0.00 |
| R207 | On 07/11/2019 | Bond Future | | | 6.31119 | | 102.49081 | | 6.11845 | 102.52508 | | 0.06 | 0.00 | 0.00 | 0 | 3,736.00 |
| 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 01/08/2019 | Bond Future | | | 6.77500 | | 102.31039 | | 6.67412 | 102.46572 | | 0.54 | 0.00 | 293,426,198.52 | 2,868 | 0.00 |
| R208 | On 07/11/2019 | Bond Future | | | 6.71805 | | 100.82456 | | 6.56660 | 101.02193 | | 0.69 | 0.00 | 0.00 | 0 | 10,137.00 |
| R208 | On 06/02/2020 | Bond Future | | | 6.58391 | | 102.63922 | | 6.39795 | 102.84009 | | 0.64 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 07/05/2020 | Bond Future | | | 6.29733 | | 101.14928 | | 6.05746 | 101.35400 | | 0.53 | 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 01/08/2019 | Bond Future | | | 9.65500 | | 74.24073 | | 9.63574 | 74.36562 | | 11.76 | 0.00 | 4,793,649,695.37 | 64,569 | 0.00 |
| R209 | On 07/11/2019 | Bond Future | | | 9.70751 | | 72.64156 | | 9.70829 | 72.63656 | | 12.02 | 0.00 | 195,986,928.88 | 2,698 | 91,593.00 |
| R209 | On 07/11/2019 | Bond Future | 8.92 | Call | 192.95000 | | 0.19295 | | 196.09000 | 0.19609 | 192.950 | 10.58 | 0.10 | 0.00 | 0 | 8,000.00 |
| R209 | On 07/11/2019 | Bond Future | 9.33 | Call | 766.57000 | | 0.76657 | | 772.58000 | 0.77258 | 766.570 | 11.34 | 0.29 | 0.00 | 0 | 8,000.00 |
| R209 | On 07/11/2019 | Bond Future | 9.77 | Put | 1,611.95000 | | 1.61195 | | 1,623.36000 | 1.62336 | 1,611.950 | 12.05 | 0.45 | 0.00 | 0 | 8,000.00 |
| R209 | On 06/02/2020 | Bond Future | | | 9.77437 | | 73.94893 | | 9.77518 | 73.94381 | | 12.51 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/05/2020 | Bond Future | | | 9.83629 | | 72.17618 | | 9.83710 | 72.17111 | | 12.88 | 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 01/08/2019 | Bond Future | | | 190.22346 | | 190.22346 | | 190.37177 | 190.37177 | | | 0.00 | 68,480,445.60 | 360 | 0.00 |
| R210 | On 07/11/2019 | Bond Future | | | 190.86448 | | 190.86448 | | 191.45746 | 191.45746 | | | 0.00 | 0.00 | 0 | 2,132.00 |
| R210 | On 06/02/2020 | Bond Future | | | 194.34551 | | 194.34551 | | 194.94927 | 194.94927 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/05/2020 | Bond Future | | | 195.36361 | | 195.36361 | | 195.97902 | 195.97902 | | | 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 01/08/2019 | Bond Future | | | 160.35424 | | 160.35424 | | 160.36061 | 160.36061 | | | 0.00 | 347,006,575.36 | 2,164 | 0.00 |
| R212 | On 07/11/2019 | Bond Future | | | 163.46404 | | 163.46404 | | 163.47036 | 163.47036 | | | 0.00 | 0.00 | 0 | 6,684.00 |
| R212 | On 06/02/2020 | Bond Future | | | 164.19950 | | 164.19950 | | 164.20585 | 164.20585 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 07/05/2020 | Bond Future | | | 167.29916 | | 167.29916 | | 167.30579 | 167.30579 | | | 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 01/08/2019 | Bond Future | | | 9.22000 | | 87.42454 | | 9.19072 | 87.60844 | | 9.19 | 0.00 | 1,263,721,725.70 | 14,455 | 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 |
|--------------------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------------------|------------------|-------------------|
| R213 | On 07/11/2019 | Bond Future | 9.30031 | | 85.51471 | | 9.26474 | 85.73396 | | 9.41 | 0.00 | 99,282,578.31 | 1,161 | 21,844.00 |
| R213 | On 06/02/2020 | Bond Future | 9.37245 | | 87.05390 | | 9.33559 | 87.27706 | | 9.75 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/05/2020 | Bond Future | 9.43222 | | 85.12448 | | 9.39404 | 85.35187 | | 9.95 | 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 01/08/2019 | Bond Future | 9.91000 | | 72.66206 | | 9.89076 | 72.79069 | | 12.78 | 0.00 | 710,126,312.38 | 9,773 | 0.00 |
| R214 | On 07/11/2019 | Bond Future | 9.96148 | | 70.92580 | | 9.96744 | 70.88639 | | 13.00 | 0.00 | 0.00 | 0 | 16,173.00 |
| R214 | On 06/02/2020 | Bond Future | 10.03425 | | 72.20239 | | 10.04040 | 72.16223 | | 13.54 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/05/2020 | Bond Future | 10.09666 | | 70.24982 | | 10.10297 | 70.20905 | | 14.02 | 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 : | | | | | | | | | | | | 44,385,280,233.07 | 464,698 | 993 455.00 |
| Grand Total: | | | | | | | | | | | | 44,385,280,233.07 | 464,698 | 993 455.00 |