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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2019

| 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 | 95.41000 | 95.41000 | | 95.53000 | 95.53000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 07/11/2019 | Index Future | 662.70900 | 662.70900 | | 661.33300 | 661.33300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2020 | Index Future | 674.64900 | 674.64900 | | 673.24800 | 673.24800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/05/2020 | Index Future | 687.17300 | 687.17300 | | 685.74700 | 685.74700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2019 | Index Future | 765.74100 | 765.74100 | | 763.31600 | 763.31600 | | | 0.00 | 0.00 | 0 | 120.00 |
| AL7T | On 06/02/2020 | Index Future | 779.53700 | 779.53700 | | 777.06900 | 777.06900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/05/2020 | Index Future | 794.00900 | 794.00900 | | 791.49500 | 791.49500 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2019 | Index Future | 685.31200 | 685.31200 | | 682.93700 | 682.93700 | | | 0.00 | 0.00 | 0 | 226.00 |
| ALBI | On 06/02/2020 | Index Future | 697.66000 | 697.66000 | | 695.24200 | 695.24200 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/05/2020 | Index Future | 710.61100 | 710.61100 | | 708.14900 | 708.14900 | | | 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 | 11.09869 | 76.01965 | | 11.15187 | 75.71854 | | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 06/02/2020 | Bond Future | 11.22545 | 77.38928 | | 11.28063 | 77.08272 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/05/2020 | Bond Future | 11.34694 | 75.03209 | | 11.40416 | 74.71989 | | | | 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 | 11.41731 | 76.96860 | | 11.47050 | 76.62782 | | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 06/02/2020 | Bond Future | 11.53783 | 78.35527 | | 11.59297 | 78.00833 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/05/2020 | Bond Future | 11.65832 | 75.54554 | | 11.71551 | 75.19226 | | | | 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 | 678.25500 | 678.25500 | | 675.82700 | 675.82700 | | | | 0.00 | 0.00 | 0 | 1,186.00 |
| GOVI | On 06/02/2020 | GOVI | 690.47500 | 690.47500 | | 688.00400 | 688.00400 | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/05/2020 | GOVI | 703.29400 | 703.29400 | | 700.77700 | 700.77700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2019 | Bond Future | 138.03848 | 138.03848 | | 138.11195 | 138.11195 | | | | 0.00 | 0.00 | 0 | 1,451.00 |
| I2025 | On 06/02/2020 | Bond Future | 139.08471 | 139.08471 | | 139.15949 | 139.15949 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/05/2020 | Bond Future | 141.69935 | 141.69935 | | 141.77558 | 141.77558 | | | | 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 | 102.93084 | 102.93084 | | 102.93258 | 102.93258 | | | | 0.00 | 0.00 | 0 | 4,260.00 |
| I2029 | On 06/02/2020 | Bond Future | 104.81005 | 104.81005 | | 104.81185 | 104.81185 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/05/2020 | Bond Future | 105.66765 | 105.66765 | | 105.66952 | 105.66952 | | | | 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 | 103.53864 | 103.53864 | | 103.84205 | 103.84205 | | | | 0.00 | 0.00 | 0 | 6,140.00 |
| I2033 | On 06/02/2020 | Bond Future | 105.42897 | 105.42897 | | 105.73783 | 105.73783 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/05/2020 | Bond Future | 106.21516 | 106.21516 | | 106.52990 | 106.52990 | | | | 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 | 122.05770 | 122.05770 | | 121.97063 | 121.97063 | | | | 0.00 | 0.00 | 0 | 21,774.00 |
| I2038 | On 06/02/2020 | Bond Future | 122.62789 | 122.62789 | | 122.53917 | 122.53917 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/05/2020 | Bond Future | 124.93319 | 124.93319 | | 124.84297 | 124.84297 | | | | 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 | | 113.09665 | 113.09665 | | 113.09809 | 113.09809 | | | 0.00 | 0.00 | 0 | 17,994.00 |
| I2046 | On 06/02/2020 | Bond Future | | 115.16160 | 115.16160 | | 115.16305 | 115.16305 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/05/2020 | Bond Future | | 115.57815 | 115.57815 | | 115.57961 | 115.57961 | | | 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 | | 117.84084 | 117.84084 | | 117.84225 | 117.84225 | | | 0.00 | 0.00 | 0 | 12,776.00 |
| I2050 | On 06/02/2020 | Bond Future | | 118.15668 | 118.15668 | | 118.15810 | 118.15810 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/05/2020 | Bond Future | | 120.37805 | 120.37805 | | 120.37948 | 120.37948 | | | 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 | | 264.37700 | 264.37700 | | 264.52700 | 264.52700 | | | 0.00 | 5,287,540.00 | 2 | 1,018.00 |
| IGOV | On 06/02/2020 | Index Future | | 269.20400 | 269.20400 | | 269.35600 | 269.35600 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/05/2020 | Index Future | | 274.26400 | 274.26400 | | 274.42000 | 274.42000 | | | 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 | | 8.47242 | 114.77438 | | 8.53078 | 114.44737 | | 5.93 | 0.00 | 979,025,461.40 | 8,530 | 135,841.00 |
| R186 | On 07/11/2019 | Bond Future | 8.20 | Put | 2,206.18000 | 2.20618 | 2,440.19000 | 2.44019 | 2,206.180 | 5.77 | 0.68 | 0.00 | 0 | 7,500.00 |
| R186 | On 07/11/2019 | Bond Future | 8.23 | Call | 721.99000 | 0.72199 | 622.92000 | 0.62292 | 721.990 | 5.79 | 0.34 | 0.00 | 0 | 5,000.00 |
| R186 | On 07/11/2019 | Bond Future | 8.25 | Put | 2,020.94000 | 2.02094 | 2,244.75000 | 2.24475 | 2,020.940 | 5.80 | 0.65 | 0.00 | 0 | 3,750.00 |
| R186 | On 07/11/2019 | Bond Future | 8.25 | Call | 763.15000 | 0.76315 | 659.95000 | 0.65995 | 763.150 | 5.80 | 0.35 | 0.00 | 0 | 3,750.00 |
| R186 | On 07/11/2019 | Bond Future | 8.73 | Put | 749.10000 | 0.74910 | 870.21000 | 0.87021 | 749.100 | 6.10 | 0.33 | 0.00 | 0 | 5,000.00 |
| R186 | On 06/02/2020 | Bond Future | | 8.53051 | 111.53814 | | 8.59185 | 111.20517 | | 6.31 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2020 | Bond Future | 8.11 | Call | 941.68000 | 0.94168 | 844.31000 | 0.84431 | 941.680 | 6.00 | 0.32 | 0.00 | 0 | 1,007.00 |
| R186 | On 06/02/2020 | Bond Future | 8.50 | Put | 2,040.73000 | 2.04073 | 2,218.78000 | 2.21878 | 2,040.730 | 6.31 | 0.50 | 0.00 | 0 | 1,007.00 |
| R186 | On 06/02/2020 | Bond Future | 9.00 | Put | 1,067.78000 | 1.06778 | 1,179.15000 | 1.17915 | 1,067.780 | 6.82 | 0.31 | 0.00 | 0 | 1,007.00 |
| R186 | On 07/05/2020 | Bond Future | | 8.58164 | 113.60938 | | 8.64617 | 113.27032 | | 6.06 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/05/2020 | Bond Future | 7.60 | Call | 381.26000 | 0.38126 | 334.61000 | 0.33461 | 381.260 | 5.08 | 0.15 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/05/2020 | Bond Future | 8.28 | Call | 1,574.68000 | 1.57468 | 1,447.11000 | 1.44711 | 1,574.680 | 5.85 | 0.40 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/05/2020 | Bond Future | 8.93 | Put | 1,724.52000 | 1.72452 | 1,860.23000 | 1.86023 | 1,724.520 | 6.57 | 0.38 | 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 | | 309.12454 | 309.12454 | | 309.13420 | 309.13420 | | | 0.00 | 0.00 | 0 | 2,507.00 |
| R197 | On 06/02/2020 | Bond Future | | 307.11009 | 307.11009 | | 307.11990 | 307.11990 | | | 0.00 | 0.00 | 0 | 40.00 |
| R197 | On 07/05/2020 | Bond Future | | 312.88356 | 312.88356 | | 312.89367 | 312.89367 | | | 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 | | 235.82308 | 235.82308 | | 235.82668 | 235.82668 | | | 0.00 | 0.00 | 0 | 9,082.00 |
| R202 | On 06/02/2020 | Bond Future | | 236.06107 | 236.06107 | | 236.06440 | 236.06440 | | | 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 | | | 240.49865 | | 240.49865 | | 240.50223 | 240.50223 | | | 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 | | | 7.48114 | | 102.31892 | | 7.55190 | 102.11456 | | 2.72 | 0.00 | 0.00 | 0 | 52,610.00 |
| R2023 | On 06/02/2020 | Bond Future | | | 7.50462 | | 104.16237 | | 7.58204 | 103.95431 | | 2.80 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 07/05/2020 | Bond Future | | | 7.49628 | | 102.16317 | | 7.58127 | 101.95131 | | 2.73 | 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 | | | 9.18575 | | 94.48672 | | 9.23836 | 94.16131 | | 8.63 | 0.00 | 543,298,640.00 | 5,750 | 75,856.00 |
| R2030 | On 07/11/2019 | Bond Future | 8.60 | Call | 337.15000 | | 0.33715 | | 290.18000 | 0.29018 | 337.150 | 8.20 | 0.17 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 8.95 | Put | 2,429.39000 | | 2.42939 | | 2,650.06000 | 2.65006 | 2,429.390 | 8.58 | 0.64 | 0.00 | 0 | 5,000.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.10 | Call | 1,349.75000 | | 1.34975 | | 1,215.80000 | 1.21580 | 1,349.750 | 8.73 | 0.46 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.76 | Put | 533.17000 | | 0.53317 | | 611.87000 | 0.61187 | 533.170 | 9.73 | 0.21 | 0.00 | 0 | 5,500.00 |
| R2030 | On 06/02/2020 | Bond Future | | | 9.25471 | | 92.18040 | | 9.30938 | 91.84907 | | 9.11 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 06/02/2020 | Bond Future | 8.40 | Call | 439.71000 | | 0.43971 | | 391.39000 | 0.39139 | 439.710 | 8.10 | 0.16 | 0.00 | 0 | 5,820.00 |
| R2030 | On 06/02/2020 | Bond Future | 9.00 | Call | 1,590.06000 | | 1.59006 | | 1,465.89000 | 1.46589 | 1,590.060 | 8.86 | 0.40 | 0.00 | 0 | 5,820.00 |
| R2030 | On 07/05/2020 | Bond Future | | | 9.32115 | | 93.89227 | | 9.37795 | 93.55486 | | 9.07 | 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 | | | 9.55868 | | 91.56934 | | 9.60613 | 91.25225 | | 10.03 | 0.00 | 0.00 | 0 | 50,602.00 |
| R2032 | On 06/02/2020 | Bond Future | | | 9.63449 | | 93.21906 | | 9.68364 | 92.89628 | | 10.07 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/05/2020 | Bond Future | | | 9.70627 | | 90.78974 | | 9.75719 | 90.46105 | | 10.69 | 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 | | | 9.83300 | | 94.26493 | | 9.88556 | 93.87745 | | 10.90 | 0.00 | 35,160,818.89 | 373 | 94,881.00 |
| R2035 | On 07/11/2019 | Bond Future | 8.92 | Call | 103.11000 | | 0.10311 | | 85.33000 | 0.08533 | 103.110 | 9.38 | 0.06 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 9.52 | Call | 997.73000 | | 0.99773 | | 887.23000 | 0.88723 | 997.730 | 10.58 | 0.32 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 10.21 | Put | 1,012.84000 | | 1.01284 | | 1,142.08000 | 1.14208 | 1,012.840 | 11.68 | 0.29 | 0.00 | 0 | 3,500.00 |
| R2035 | On 06/02/2020 | Bond Future | | | 9.91563 | | 95.96325 | | 9.97003 | 95.56879 | | 10.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/05/2020 | Bond Future | | | 9.98777 | | 93.24096 | | 10.04401 | 92.83915 | | 11.70 | 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 07/11/2019 | Bond Future | | | 9.92792 | | 90.70624 | | 9.98035 | 90.31720 | | 11.51 | 0.00 | 94,788,020.80 | 1,045 | 63,444.00 |
| R2037 | On 06/02/2020 | Bond Future | | | 10.00458 | | 88.08116 | | 10.05874 | 87.68518 | | 12.11 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/05/2020 | Bond Future | | | 10.07891 | | 89.71702 | | 10.13486 | 89.31363 | | 12.37 | 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 | | | 10.02269 | | 93.72545 | | 10.06994 | 93.34901 | | 11.94 | 0.00 | 0.00 | 0 | 44,699.00 |
| R2040 | On 07/11/2019 | Bond Future | 9.30 | Call | 256.38000 | | 0.25638 | | 221.38000 | 0.22138 | 256.380 | 10.48 | 0.11 | 0.00 | 0 | 1,260.00 |
| R2040 | On 07/11/2019 | Bond Future | 9.80 | Call | 1,347.37000 | | 1.34737 | | 1,221.42000 | 1.22142 | 1,347.370 | 11.63 | 0.38 | 0.00 | 0 | 1,260.00 |
| R2040 | On 06/02/2020 | Bond Future | | | 10.09908 | | 90.90426 | | 10.14787 | 90.52107 | | 12.60 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/05/2020 | Bond Future | | | 10.17311 | | 92.59255 | | 10.22348 | 92.20223 | | 12.88 | 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 |

| 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 07/11/2019 | Bond Future | | | 10.06530 | | 90.59033 | | 10.11249 | 90.20864 | | 12.58 | 0.00 | 0.00 | 0 | 37,851.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.19 | Call | 134.47000 | | 0.13447 | | 114.37000 | 0.11437 | 134.470 | 10.84 | 0.07 | 0.00 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.74 | Call | 1,072.54000 | | 1.07254 | | 966.19000 | 0.96619 | 1,072.540 | 12.15 | 0.32 | 0.00 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 10.52 | Put | 978.08000 | | 0.97808 | | 1,093.39000 | 1.09339 | 978.080 | 13.62 | 0.26 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | | | 10.13907 | | 87.83794 | | 10.18777 | 87.44935 | | 13.28 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.09 | Call | 406.04000 | | 0.40604 | | 365.33000 | 0.36533 | 406.040 | 11.66 | 0.12 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.74 | Call | 1,828.62000 | | 1.82862 | | 1,701.27000 | 1.70127 | 1,828.620 | 12.92 | 0.36 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 10.78 | Put | 1,583.90000 | | 1.58390 | | 1,700.76000 | 1.70076 | 1,583.900 | 14.76 | 0.27 | 0.00 | 0 | 328.00 |
| R2044 | On 07/05/2020 | Bond Future | | | 10.21046 | | 89.46921 | | 10.26068 | 89.07354 | | 13.59 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.26 | Call | 1,105.67000 | | 1.10567 | | 1,026.83000 | 1.02683 | 1,105.670 | 12.16 | 0.22 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.33 | Call | 1,259.40000 | | 1.25940 | | 0.00000 | 0.00000 | 1,259.400 | 12.28 | 0.24 | 4,269,698.29 | 200 | 100.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.91 | Call | 2,980.50000 | | 2.98050 | | 2,821.43000 | 2.82143 | 2,980.500 | 13.17 | 0.43 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.98 | Call | 3,238.02000 | | 3.23802 | | 0.00000 | 0.00000 | 3,238.020 | 13.27 | 0.45 | 4,021,688.23 | 100 | 100.00 |
| R2044 | On 07/05/2020 | Bond Future | 11.02 | Put | 2,006.07000 | | 2.00607 | | 2,122.33000 | 2.12233 | 2,006.070 | 14.82 | 0.27 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 11.09 | Put | 1,892.31000 | | 1.89231 | | 0.00000 | 0.00000 | 1,892.310 | 14.96 | 0.26 | 4,578,372.67 | 200 | 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 | | | 10.05645 | | 89.55627 | | 10.10365 | 89.16445 | | 12.98 | 0.00 | 25,344,424.41 | 283 | 89,039.00 |
| R2048 | On 06/02/2020 | Bond Future | | | 10.13176 | | 91.16978 | | 10.18049 | 90.77085 | | 13.07 | 0.00 | 0.00 | 0 | 100.00 |
| R2048 | On 07/05/2020 | Bond Future | | | 10.19766 | | 88.42190 | | 10.24789 | 88.01555 | | 14.05 | 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 | | | 6.49280 | | 102.45855 | | 6.48830 | 102.45934 | | 0.06 | 0.00 | 0.00 | 0 | 3,801.00 |
| 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 | | | 6.72672 | | 100.81328 | | 6.72600 | 100.81422 | | 0.79 | 0.00 | 0.00 | 0 | 10,137.00 |
| R208 | On 06/02/2020 | Bond Future | | | 6.59284 | | 102.62959 | | 6.59198 | 102.63051 | | 0.72 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 07/05/2020 | Bond Future | | | 6.31837 | | 101.13135 | | 6.31717 | 101.13237 | | 0.62 | 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 | | | 9.80809 | | 72.00124 | | 9.86040 | 71.67149 | | 12.35 | 0.00 | 47,520,818.40 | 660 | 92,016.00 |
| R209 | On 07/11/2019 | Bond Future | 8.92 | Call | 117.89000 | | 0.11789 | | 99.00000 | 0.09900 | 117.890 | 10.95 | 0.07 | 0.00 | 0 | 8,000.00 |
| R209 | On 07/11/2019 | Bond Future | 9.33 | Call | 547.96000 | | 0.54796 | | 481.08000 | 0.48108 | 547.960 | 11.67 | 0.24 | 0.00 | 0 | 8,000.00 |
| R209 | On 07/11/2019 | Bond Future | 9.50 | Call | 883.92000 | | 0.88392 | | 788.03000 | 0.78803 | 883.920 | 12.00 | 0.33 | 0.00 | 0 | 5,000.00 |
| R209 | On 07/11/2019 | Bond Future | 9.77 | Put | 1,852.34000 | | 1.85234 | | 2,035.51000 | 2.03551 | 1,852.340 | 12.38 | 0.51 | 0.00 | 0 | 8,000.00 |
| R209 | On 06/02/2020 | Bond Future | | | 9.87782 | | 73.29841 | | 9.93174 | 72.96274 | | 12.55 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/05/2020 | Bond Future | | | 9.94384 | | 71.50782 | | 9.99943 | 71.16589 | | 13.23 | 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 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 | 190.24159 | | 190.24159 | | 190.97490 | 190.97490 | | | 0.00 | 0.00 | 0 | 2,132.00 |
| R210 | On 06/02/2020 | Bond Future | 193.71501 | | 193.71501 | | 194.46149 | 194.46149 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/05/2020 | Bond Future | 194.70605 | | 194.70605 | | 195.46681 | 195.46681 | | | 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 | 163.32029 | | 163.32029 | | 163.40377 | 163.40377 | | | 0.00 | 0.00 | 0 | 6,684.00 |
| R212 | On 06/02/2020 | Bond Future | 164.05622 | | 164.05622 | | 164.14117 | 164.14117 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 07/05/2020 | Bond Future | 167.14031 | | 167.14031 | | 167.22695 | 167.22695 | | | 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 | 9.41179 | | 84.83244 | | 9.46435 | 84.51333 | | 9.66 | 0.00 | 25,449,732.00 | 300 | 20,554.00 |
| R213 | On 06/02/2020 | Bond Future | 9.48775 | | 86.36090 | | 9.54225 | 86.03598 | | 9.83 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/05/2020 | Bond Future | 9.55278 | | 84.41178 | | 9.60921 | 84.08094 | | 10.20 | 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 | 10.03095 | | 70.46864 | | 10.08325 | 70.12762 | | 13.41 | 0.00 | 0.00 | 0 | 16,189.00 |
| R214 | On 06/02/2020 | Bond Future | 10.10567 | | 71.73828 | | 10.15960 | 71.39108 | | 13.55 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/05/2020 | Bond Future | 10.17106 | | 69.77145 | | 10.22659 | 69.41782 | | 14.45 | 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 : | | | | | | | | | | | | 1,768,745,215.09 | 17,443 | 1 005 447.00 |
| Grand Total: | | | | | | | | | | | | 1,768,745,215.09 | 17,443 | 1 005 447.00 |