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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2019

| 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 | 95.38000 | 95.38000 | | 95.41000 | 95.41000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 01/08/2019 | Index Future | 654.76900 | 654.76900 | | 653.09900 | 653.09900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2019 | Index Future | 667.73000 | 667.73000 | | 666.02700 | 666.02700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2020 | Index Future | 680.32900 | 680.32900 | | 678.59400 | 678.59400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2019 | Index Future | 760.63900 | 760.63900 | | 755.90500 | 755.90500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2019 | Index Future | 775.69600 | 775.69600 | | 770.86800 | 770.86800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/02/2020 | Index Future | 790.33100 | 790.33100 | | 785.41300 | 785.41300 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/08/2019 | Index Future | 681.08400 | 681.08400 | | 677.01200 | 677.01200 | | | 0.00 | 0.00 | 0 | 973.00 |
| ALBI | On 07/11/2019 | Index Future | 694.56700 | 694.56700 | | 690.41400 | 690.41400 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/02/2020 | Index Future | 707.67100 | 707.67100 | | 703.44100 | 703.44100 | | | 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 01/08/2019 | Bond Future | 10.78569 | 79.37455 | | 10.87580 | 78.84463 | | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 07/11/2019 | Bond Future | 10.90145 | 77.15192 | | 10.99503 | 76.61166 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2020 | Bond Future | 11.00932 | 78.60778 | | 11.10630 | 78.05750 | | | | 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 | 11.17147 | 80.47371 | | 11.24635 | 79.97678 | | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 07/11/2019 | Bond Future | 11.28901 | 77.80131 | | 11.36678 | 77.29474 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/02/2020 | Bond Future | 11.39454 | 79.26958 | | 11.47504 | 78.75364 | | | | 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 | 674.29000 | 674.29000 | | 670.10400 | 670.10400 | | | | 0.00 | 6,742,900.00 | 1 | 437.00 |
| GOVI | On 07/11/2019 | GOVI | 687.63800 | 687.63800 | | 683.36900 | 683.36900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2020 | GOVI | 700.61200 | 700.61200 | | 696.26300 | 696.26300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/08/2019 | Bond Future | 135.31402 | 135.31402 | | 135.42673 | 135.42673 | | | | 0.00 | 0.00 | 0 | 1,622.00 |
| I2025 | On 07/11/2019 | Bond Future | 138.02835 | 138.02835 | | 138.14359 | 138.14359 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 06/02/2020 | Bond Future | 139.19094 | 139.19094 | | 139.30859 | 139.30859 | | | | 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 | 102.28546 | 102.28546 | | 102.41462 | 102.41462 | | | | 0.00 | 0.00 | 0 | 4,132.00 |
| I2029 | On 07/11/2019 | Bond Future | 103.24295 | 103.24295 | | 103.37483 | 103.37483 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 06/02/2020 | Bond Future | 105.21518 | 105.21518 | | 105.34984 | 105.34984 | | | | 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 | 103.09388 | 103.09388 | | 103.52547 | 103.52547 | | | | 0.00 | 0.00 | 0 | 6,090.00 |
| I2033 | On 07/11/2019 | Bond Future | 103.99266 | 103.99266 | | 104.43309 | 104.43309 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/02/2020 | Bond Future | 105.97922 | 105.97922 | | 106.42825 | 106.42825 | | | | 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 | 120.48376 | 120.48376 | | 121.04530 | 121.04530 | | | | 0.00 | 0.00 | 0 | 11,362.00 |
| I2038 | On 07/11/2019 | Bond Future | 122.90058 | 122.90058 | | 123.47361 | 123.47361 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2020 | Bond Future | 123.59002 | 123.59002 | | 124.17413 | 124.17413 | | | | 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 01/08/2019 | Bond Future | | 113.00449 | 113.00449 | | 113.78281 | 113.78281 | | | 0.00 | 0.00 | 0 | 12,658.00 |
| I2046 | On 07/11/2019 | Bond Future | | 113.55179 | 113.55179 | | 114.34587 | 114.34587 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/02/2020 | Bond Future | | 115.72112 | 115.72112 | | 116.53045 | 116.53045 | | | 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 | | 115.95639 | 115.95639 | | 116.37171 | 116.37171 | | | 0.00 | 4,754,211.99 | 41 | 11,030.00 |
| I2050 | On 07/11/2019 | Bond Future | | 118.28231 | 118.28231 | | 118.70627 | 118.70627 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2020 | Bond Future | | 118.70569 | 118.70569 | | 119.13795 | 119.13795 | | | 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 | | 259.27300 | 259.27300 | | 260.24800 | 260.24800 | | | 0.00 | 0.00 | 0 | 815.00 |
| IGOV | On 07/11/2019 | Index Future | | 264.47400 | 264.47400 | | 265.46900 | 265.46900 | | | 0.00 | 0.00 | 0 | 218.00 |
| IGOV | On 06/02/2020 | Index Future | | 269.52600 | 269.52600 | | 270.54000 | 270.54000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2019 | Jibar Tradeable Future | | 7.03000 | 92.97000 | | 7.03000 | 92.97000 | | | 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 | | 8.18871 | 113.90773 | | 8.28732 | 113.32879 | | 5.84 | 0.00 | 195,010,033.76 | 1,712 | 123,148.00 |
| R186 | On 01/08/2019 | Bond Future | 8.30 | Call | 1,278.19000 | 1.27819 | 1,030.52000 | 1.03052 | 1,278.190 | 5.88 | 0.62 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 8.55 | Put | 242.79000 | 0.24279 | 433.35000 | 0.43335 | 242.790 | 6.11 | 0.18 | 0.00 | 0 | 3,100.00 |
| R186 | On 01/08/2019 | Bond Future | 8.70 | Put | 130.72000 | 0.13072 | 256.18000 | 0.25618 | 130.720 | 6.29 | 0.11 | 0.00 | 0 | 3,100.00 |
| R186 | On 01/08/2019 | Bond Future | 9.05 | Call | 4,955.74000 | 4.95574 | 4,417.37000 | 4.41737 | 4,955.740 | 6.69 | 0.97 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 10.08 | Put | 0.01000 | 0.00001 | 0.13000 | 0.00013 | 0.010 | 6.90 | 0.00 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/11/2019 | Bond Future | | 8.22712 | 116.16260 | | 8.33092 | 115.57245 | | 6.11 | 0.00 | 0.00 | 0 | 2,660.00 |
| R186 | On 07/11/2019 | Bond Future | 8.23 | Call | 1,763.85000 | 1.76385 | 1,467.36000 | 1.46736 | 1,763.850 | 6.10 | 0.51 | 0.00 | 0 | 5,000.00 |
| R186 | On 07/11/2019 | Bond Future | 8.73 | Put | 786.78000 | 0.78678 | 925.66000 | 0.92566 | 786.780 | 6.57 | 0.27 | 0.00 | 0 | 5,000.00 |
| R186 | On 06/02/2020 | Bond Future | | 8.25532 | 113.04797 | | 8.36430 | 112.44690 | | 6.16 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 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 | | 301.97063 | 301.97063 | | 302.55651 | 302.55651 | | | 0.00 | 0.00 | 0 | 2,507.00 |
| R197 | On 07/11/2019 | Bond Future | | 308.02802 | 308.02802 | | 308.62610 | 308.62610 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 06/02/2020 | Bond Future | | 306.24977 | 306.24977 | | 306.85981 | 306.85981 | | | 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 | | 231.48011 | 231.48011 | | 232.94198 | 232.94198 | | | 0.00 | 0.00 | 0 | 9,479.00 |
| R202 | On 07/11/2019 | Bond Future | | 236.12342 | 236.12342 | | 237.61496 | 237.61496 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 06/02/2020 | Bond Future | | 236.56417 | 236.56417 | | 238.08455 | 238.08455 | | | 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 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2023 | On 01/08/2019 | Bond Future | | | 7.24602 | | 104.90029 | | 7.30826 | 104.70596 | | 2.40 | 0.00 | 0.00 | 0 | 55,899.00 |
| R2023 | On 07/11/2019 | Bond Future | | | 7.23124 | | 103.04475 | | 7.29917 | 102.84682 | | 2.87 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 06/02/2020 | Bond Future | | | 7.19894 | | 104.98911 | | 7.27314 | 104.78766 | | 2.72 | 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 | | | 8.93861 | | 93.82535 | | 9.05789 | 93.06240 | | 8.57 | 0.00 | 0.00 | 0 | 58,119.00 |
| R2030 | On 01/08/2019 | Bond Future | 8.35 | Call | 74.02000 | | 0.07402 | | 54.24000 | 0.05424 | 74.020 | 7.84 | 0.07 | 0.00 | 0 | 2,025.00 |
| R2030 | On 01/08/2019 | Bond Future | 8.67 | Call | 406.95000 | | 0.40695 | | 304.90000 | 0.30490 | 406.950 | 8.17 | 0.26 | 0.00 | 0 | 5,400.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.15 | Call | 1,916.79000 | | 1.91679 | | 1,514.14000 | 1.51414 | 1,916.790 | 8.76 | 0.69 | 0.00 | 0 | 2,025.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.22 | Call | 2,237.05000 | | 2.23705 | | 1,787.32000 | 1.78732 | 2,237.050 | 8.84 | 0.74 | 0.00 | 0 | 5,400.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.24 | Put | 420.12000 | | 0.42012 | | 720.50000 | 0.72050 | 420.120 | 8.87 | 0.24 | 0.00 | 0 | 3,100.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.68 | Put | 83.76000 | | 0.08376 | | 183.91000 | 0.18391 | 83.760 | 9.63 | 0.06 | 0.00 | 0 | 4,800.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.69 | Put | 80.53000 | | 0.08053 | | 177.96000 | 0.17796 | 80.530 | 9.65 | 0.06 | 0.00 | 0 | 5,400.00 |
| R2030 | On 07/11/2019 | Bond Future | | | 8.99447 | | 95.68278 | | 9.11850 | 94.90491 | | 8.89 | 0.00 | 0.00 | 0 | 200.00 |
| R2030 | On 07/11/2019 | Bond Future | 8.60 | Call | 1,016.63000 | | 1.01663 | | 767.03000 | 0.76703 | 1,016.630 | 8.48 | 0.32 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.10 | Call | 2,474.69000 | | 2.47469 | | 2,051.70000 | 2.05170 | 2,474.690 | 9.00 | 0.56 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.76 | Put | 684.40000 | | 0.68440 | | 819.42000 | 0.81942 | 684.400 | 9.96 | 0.20 | 0.00 | 0 | 5,500.00 |
| R2030 | On 06/02/2020 | Bond Future | | | 9.04291 | | 93.47906 | | 9.17166 | 92.68676 | | 9.23 | 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 | | | 9.25445 | | 95.46774 | | 9.35828 | 94.74634 | | 9.57 | 0.00 | 0.00 | 0 | 42,655.00 |
| R2032 | On 07/11/2019 | Bond Future | | | 9.31871 | | 93.19680 | | 9.42643 | 92.46130 | | 10.20 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 06/02/2020 | Bond Future | | | 9.37417 | | 94.95553 | | 9.48566 | 94.20624 | | 10.36 | 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 | | | 9.54084 | | 98.47897 | | 9.62945 | 97.79946 | | 10.38 | 0.00 | 249,939,625.86 | 2,538 | 65,023.00 |
| R2035 | On 07/11/2019 | Bond Future | | | 9.61136 | | 95.92554 | | 9.70311 | 95.23285 | | 11.12 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2019 | Bond Future | 8.92 | Call | 612.24000 | | 0.61224 | | 522.09000 | 0.52209 | 612.240 | 9.93 | 0.19 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 9.52 | Call | 2,258.72000 | | 2.25872 | | 2,002.98000 | 2.00298 | 2,258.720 | 10.86 | 0.47 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 10.21 | Put | 1,077.89000 | | 1.07789 | | 1,311.61000 | 1.31161 | 1,077.890 | 11.75 | 0.25 | 0.00 | 0 | 3,500.00 |
| R2035 | On 06/02/2020 | Bond Future | | | 9.67536 | | 97.73563 | | 9.77021 | 97.03003 | | 11.32 | 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 | | | 9.65273 | | 90.49106 | | 9.73131 | 89.88508 | | 11.47 | 0.00 | 157,092,480.16 | 1,736 | 48,561.00 |
| R2037 | On 07/11/2019 | Bond Future | | | 9.71902 | | 92.28247 | | 9.80023 | 91.66469 | | 11.75 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2020 | Bond Future | | | 9.77846 | | 89.76403 | | 9.86225 | 89.13480 | | 12.54 | 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 | | | 9.80357 | | 93.10070 | | 9.88220 | 92.45392 | | 11.95 | 0.00 | 228,841,520.60 | 2,458 | 34,951.00 |
| R2040 | On 07/11/2019 | Bond Future | | | 9.87188 | | 94.94375 | | 9.95311 | 94.28435 | | 12.25 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/11/2019 | Bond Future | 9.30 | Call | 934.72000 | | 0.93472 | | 816.72000 | 0.81672 | 934.720 | 11.17 | 0.25 | 0.00 | 0 | 1,260.00 |
| R2040 | On 07/11/2019 | Bond Future | 9.80 | Call | 2,548.46000 | | 2.54846 | | 2,290.04000 | 2.29004 | 2,548.460 | 12.00 | 0.48 | 0.00 | 0 | 1,260.00 |
| R2040 | On 06/02/2020 | Bond Future | | | 9.93340 | | 92.22500 | | 10.01718 | 91.55334 | | 13.12 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| 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 | | | 9.85257 | | 90.01089 | | 9.93618 | 89.31261 | | 12.58 | 0.00 | 188,122,760.10 | 2,090 | 42,480.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.36 | Call | 199.63000 | | 0.19963 | | 167.97000 | 0.16797 | 199.630 | 11.32 | 0.12 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.39 | Call | 234.00000 | | 0.23400 | | 198.52000 | 0.19852 | 234.000 | 11.35 | 0.13 | 0.00 | 0 | 228.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.74 | Call | 1,069.18000 | | 1.06918 | | 914.24000 | 0.91424 | 1,069.180 | 12.09 | 0.41 | 0.00 | 0 | 228.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.86 | Call | 1,549.49000 | | 1.54949 | | 1,326.68000 | 1.32668 | 1,549.490 | 12.32 | 0.52 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 10.27 | Put | 433.07000 | | 0.43307 | | 665.95000 | 0.66595 | 433.070 | 13.11 | 0.19 | 0.00 | 0 | 228.00 |
| R2044 | On 01/08/2019 | Bond Future | 10.53 | Put | 184.34000 | | 0.18434 | | 311.62000 | 0.31162 | 184.340 | 13.78 | 0.09 | 0.00 | 0 | 100.00 |
| R2044 | On 07/11/2019 | Bond Future | | | 9.91885 | | 91.79278 | | 10.00515 | 91.08091 | | 12.91 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.19 | Call | 634.91000 | | 0.63491 | | 540.75000 | 0.54075 | 634.910 | 11.55 | 0.18 | 0.00 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.74 | Call | 2,193.68000 | | 2.19368 | | 1,939.95000 | 1.93995 | 2,193.680 | 12.57 | 0.43 | 0.00 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 10.52 | Put | 1,240.13000 | | 1.24013 | | 1,468.89000 | 1.46889 | 1,240.130 | 13.76 | 0.25 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | | | 9.97851 | | 89.13986 | | 10.06745 | 88.41471 | | 13.83 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.09 | Call | 1,032.08000 | | 1.03208 | | 919.66000 | 0.91966 | 1,032.080 | 12.52 | 0.21 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.74 | Call | 2,959.86000 | | 2.95986 | | 2,700.86000 | 2.70086 | 2,959.860 | 13.53 | 0.44 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 10.78 | Put | 1,745.11000 | | 1.74511 | | 1,983.84000 | 1.98384 | 1,745.110 | 15.08 | 0.25 | 0.00 | 0 | 328.00 |
| 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 | | | 9.81938 | | 93.58194 | | 9.89253 | 92.95081 | | 12.37 | 0.00 | 0.00 | 0 | 102,804.00 |
| R2048 | On 07/11/2019 | Bond Future | | | 9.88624 | | 90.99505 | | 9.96177 | 90.35156 | | 13.33 | 0.00 | 0.00 | 0 | 2,048.00 |
| R2048 | On 06/02/2020 | Bond Future | | | 9.94697 | | 92.71208 | | 10.02480 | 92.05674 | | 13.63 | 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 01/08/2019 | Bond Future | | | 6.02691 | | 100.92530 | | 6.02961 | 100.92412 | | 0.14 | 0.00 | 0.00 | 0 | 4,891.00 |
| R207 | On 07/11/2019 | Bond Future | | | 3.88874 | | 102.92320 | | 3.89426 | 102.92222 | | 0.07 | 0.00 | 0.00 | 0 | 0.00 |
| 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 | | | 6.41708 | | 102.86297 | | 6.42367 | 102.85276 | | 0.70 | 0.00 | 6,171,778.20 | 60 | 10,796.00 |
| R208 | On 07/11/2019 | Bond Future | | | 6.20530 | | 101.49494 | | 6.21307 | 101.48473 | | 0.90 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2020 | Bond Future | | | 5.87322 | | 103.41009 | | 5.88254 | 103.39993 | | 0.76 | 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 | | | 9.50272 | | 75.23690 | | 9.59096 | 74.65724 | | 11.66 | 0.00 | 28,289,074.40 | 376 | 89,261.00 |
| R209 | On 01/08/2019 | Bond Future | 9.30 | Call | 622.24000 | | 0.62224 | | 489.37000 | 0.48937 | 622.240 | 11.34 | 0.33 | 0.00 | 0 | 7,560.00 |
| R209 | On 01/08/2019 | Bond Future | 9.80 | Call | 2,435.24000 | | 2.43524 | | 2,065.11000 | 2.06511 | 2,435.240 | 12.21 | 0.74 | 0.00 | 0 | 7,560.00 |
| R209 | On 01/08/2019 | Bond Future | 10.46 | Put | 53.85000 | | 0.05385 | | 91.37000 | 0.09137 | 53.850 | 13.66 | 0.04 | 0.00 | 0 | 7,560.00 |
| R209 | On 07/11/2019 | Bond Future | | | 9.56333 | | 73.57410 | | 9.65439 | 72.98311 | | 12.63 | 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 06/02/2020 | Bond Future | 9.61586 | | 74.96252 | | 9.70962 | 74.36049 | | 12.77 | 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 | 189.35230 | | 189.35230 | | 189.99163 | 189.99163 | | | 0.00 | 0.00 | 0 | 2,142.00 |
| R210 | On 07/11/2019 | Bond Future | 190.54385 | | 190.54385 | | 191.19636 | 191.19636 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 06/02/2020 | Bond Future | 194.18394 | | 194.18394 | | 194.84931 | 194.84931 | | | 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 | 159.75728 | | 159.75728 | | 159.86830 | 159.86830 | | | 0.00 | 0.00 | 0 | 6,690.00 |
| R212 | On 07/11/2019 | Bond Future | 162.96193 | | 162.96193 | | 163.07545 | 163.07545 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 06/02/2020 | Bond Future | 163.82887 | | 163.82887 | | 163.94487 | 163.94487 | | | 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 | 9.11197 | | 88.10569 | | 9.21564 | 87.45189 | | 9.13 | 0.00 | 0.00 | 0 | 17,378.00 |
| R213 | On 07/11/2019 | Bond Future | 9.17376 | | 86.29823 | | 9.28132 | 85.63167 | | 9.93 | 0.00 | 0.00 | 0 | 3,080.00 |
| R213 | On 06/02/2020 | Bond Future | 9.22903 | | 87.92664 | | 9.34043 | 87.24771 | | 9.89 | 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 | 9.80937 | | 73.33902 | | 9.88249 | 72.84609 | | 12.69 | 0.00 | 0.00 | 0 | 10,625.00 |
| R214 | On 07/11/2019 | Bond Future | 9.87630 | | 71.49293 | | 9.95172 | 70.99042 | | 13.72 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2020 | Bond Future | 9.93706 | | 72.84200 | | 10.01472 | 72.33017 | | 13.95 | 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 : | | | | | | | | | | | | 1,064,964,385.07 | 11,012 | 907 556.00 |
| Grand Total: | | | | | | | | | | | | 1,064,964,385.07 | 11,012 | 907 556.00 |