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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/06/2019

| 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 | 95.58000 | 95.58000 | | 95.53000 | 95.53000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 01/08/2019 | Index Future | 649.19100 | 649.19100 | | 649.21000 | 649.21000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2019 | Index Future | 662.20100 | 662.20100 | | 662.22100 | 662.22100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2020 | Index Future | 675.00200 | 675.00200 | | 675.02400 | 675.02400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2019 | Index Future | 746.76500 | 746.76500 | | 747.36400 | 747.36400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2019 | Index Future | 761.73100 | 761.73100 | | 762.34300 | 762.34300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/02/2020 | Index Future | 776.45600 | 776.45600 | | 777.08200 | 777.08200 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/08/2019 | Index Future | 668.99000 | 668.99000 | | 670.62600 | 670.62600 | | | 0.00 | 0.00 | 0 | 973.00 |
| ALBI | On 07/11/2019 | Index Future | 682.39700 | 682.39700 | | 684.06700 | 684.06700 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/02/2020 | Index Future | 695.58800 | 695.58800 | | 697.29200 | 697.29200 | | | 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 | 11.10629 | | 77.51312 | | 11.06671 | 77.73935 | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 07/11/2019 | Bond Future | 11.23126 | | 75.27228 | | 11.19010 | 75.50316 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2020 | Bond Future | 11.34488 | | 76.72807 | | 11.30217 | 76.96355 | | | 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 | 11.37476 | | 79.13697 | | 11.32495 | 79.46089 | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 07/11/2019 | Bond Future | 11.49726 | | 76.45735 | | 11.44546 | 76.78793 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/02/2020 | Bond Future | 11.60445 | | 77.93644 | | 11.55077 | 78.27361 | | | 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 | 661.82600 | | 661.82600 | | 663.53600 | 663.53600 | | | 0.00 | 0.00 | 0 | 442.00 |
| GOVI | On 07/11/2019 | GOVI | 675.08900 | | 675.08900 | | 676.83500 | 676.83500 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2020 | GOVI | 688.13900 | | 688.13900 | | 689.92100 | 689.92100 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/08/2019 | Bond Future | 135.95010 | | 135.95010 | | 135.78500 | 135.78500 | | | 0.00 | 0.00 | 0 | 1,622.00 |
| I2025 | On 07/11/2019 | Bond Future | 138.71046 | | 138.71046 | | 138.54222 | 138.54222 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 06/02/2020 | Bond Future | 139.95024 | | 139.95024 | | 139.77900 | 139.77900 | | | 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 | 103.16750 | | 103.16750 | | 103.15106 | 103.15106 | | | 0.00 | 0.00 | 0 | 4,132.00 |
| I2029 | On 07/11/2019 | Bond Future | 104.16772 | | 104.16772 | | 104.15111 | 104.15111 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 06/02/2020 | Bond Future | 106.20598 | | 106.20598 | | 106.18928 | 106.18928 | | | 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 | 104.34781 | | 104.34781 | | 104.57590 | 104.57590 | | | 0.00 | 0.00 | 0 | 6,090.00 |
| I2033 | On 07/11/2019 | Bond Future | 105.29699 | | 105.29699 | | 105.52978 | 105.52978 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/02/2020 | Bond Future | 107.35732 | | 107.35732 | | 107.59489 | 107.59489 | | | 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 | 121.85032 | | 121.85032 | | 122.10055 | 122.10055 | | | 0.00 | 0.00 | 0 | 11,677.00 |
| I2038 | On 07/11/2019 | Bond Future | 124.32441 | | 124.32441 | | 124.57987 | 124.57987 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2020 | Bond Future | 125.09854 | | 125.09854 | | 125.35933 | 125.35933 | | | 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 | | | 115.30729 | | 115.30729 | | 114.96842 | 114.96842 | | | 0.00 | 0.00 | 0 | 12,658.00 |
| I2046 | On 07/11/2019 | Bond Future | | | 115.92875 | | 115.92875 | | 115.58303 | 115.58303 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/02/2020 | Bond Future | | | 118.19730 | | 118.19730 | | 117.84508 | 117.84508 | | | 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 | | | 118.35687 | | 118.35687 | | 118.82531 | 118.82531 | | | 0.00 | 0.00 | 0 | 10,989.00 |
| I2050 | On 07/11/2019 | Bond Future | | | 120.75998 | | 120.75998 | | 121.23803 | 121.23803 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2020 | Bond Future | | | 121.28630 | | 121.28630 | | 121.77379 | 121.77379 | | | 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 | | | 261.99800 | | 261.99800 | | 262.13200 | 262.13200 | | | 0.00 | 0.00 | 0 | 815.00 |
| IGOV | On 07/11/2019 | Index Future | | | 267.31700 | | 267.31700 | | 267.45400 | 267.45400 | | | 0.00 | 0.00 | 0 | 218.00 |
| IGOV | On 06/02/2020 | Index Future | | | 272.54700 | | 272.54700 | | 272.68800 | 272.68800 | | | 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 | | | 8.49742 | | 112.10805 | | 8.49291 | 112.13407 | | 6.27 | 0.00 | 118,273,992.75 | 1,055 | 129,341.00 |
| R186 | On 01/08/2019 | Bond Future | 8.30 | Call | 594.62000 | | 0.59462 | | 612.39000 | 0.61239 | 594.620 | 6.14 | 0.34 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 8.55 | Put | 948.90000 | | 0.94890 | | 947.03000 | 0.94703 | 948.900 | 6.31 | 0.45 | 0.00 | 0 | 3,100.00 |
| R186 | On 01/08/2019 | Bond Future | 8.70 | Put | 624.01000 | | 0.62401 | | 624.55000 | 0.62455 | 624.010 | 6.42 | 0.33 | 0.00 | 0 | 3,100.00 |
| R186 | On 01/08/2019 | Bond Future | 9.05 | Call | 3,341.29000 | | 3.34129 | | 3,369.63000 | 3.36963 | 3,341.290 | 6.80 | 0.86 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 10.08 | Put | 2.26000 | | 0.00226 | | 2.41000 | 0.00241 | 2.260 | 7.37 | 0.00 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/11/2019 | Bond Future | | | 8.54735 | | 114.35474 | | 8.54256 | 114.38151 | | 6.27 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2019 | Bond Future | 8.23 | Call | 1,048.67000 | | 1.04867 | | 1,063.61000 | 1.06361 | 1,048.670 | 6.06 | 0.35 | 0.00 | 0 | 5,000.00 |
| R186 | On 07/11/2019 | Bond Future | 8.73 | Put | 1,433.50000 | | 1.43350 | | 1,428.67000 | 1.42867 | 1,433.500 | 6.45 | 0.41 | 0.00 | 0 | 5,000.00 |
| R186 | On 06/02/2020 | Bond Future | | | 8.58206 | | 111.25822 | | 8.57699 | 111.28571 | | 6.29 | 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 | | | 303.12622 | | 303.12622 | | 303.32479 | 303.32479 | | | 0.00 | 0.00 | 0 | 2,507.00 |
| R197 | On 07/11/2019 | Bond Future | | | 309.28057 | | 309.28057 | | 309.48372 | 309.48372 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 06/02/2020 | Bond Future | | | 307.66784 | | 307.66784 | | 307.87551 | 307.87551 | | | 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 | | | 235.66214 | | 235.66214 | | 235.62408 | 235.62408 | | | 0.00 | 0.00 | 0 | 9,459.00 |
| R202 | On 07/11/2019 | Bond Future | | | 240.44668 | | 240.44668 | | 240.40851 | 240.40851 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 06/02/2020 | Bond Future | | | 241.08046 | | 241.08046 | | 241.04185 | 241.04185 | | | 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 | | | 7.47013 | | 104.20272 | | 7.47026 | 104.20231 | | 2.62 | 0.00 | 0.00 | 0 | 56,943.00 |
| R2023 | On 07/11/2019 | Bond Future | | | 7.46748 | | 102.35843 | | 7.46755 | 102.35823 | | 2.90 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 06/02/2020 | Bond Future | | | 7.43952 | | 104.33774 | | 7.43952 | 104.33774 | | 2.75 | 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 | | | 9.27916 | | 91.66881 | | 9.25951 | 91.79144 | | 8.98 | 0.00 | 0.00 | 0 | 52,803.00 |
| R2030 | On 01/08/2019 | Bond Future | 8.35 | Call | 23.23000 | | 0.02323 | | 27.58000 | 0.02758 | 23.230 | 8.10 | 0.02 | 0.00 | 0 | 2,025.00 |
| R2030 | On 01/08/2019 | Bond Future | 8.67 | Call | 138.66000 | | 0.13866 | | 156.43000 | 0.15643 | 138.660 | 8.30 | 0.10 | 0.00 | 0 | 5,400.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.15 | Call | 902.10000 | | 0.90210 | | 964.00000 | 0.96400 | 902.100 | 8.88 | 0.41 | 0.00 | 0 | 2,025.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.22 | Call | 1,096.65000 | | 1.09665 | | 1,165.59000 | 1.16559 | 1,096.650 | 8.95 | 0.46 | 0.00 | 0 | 5,400.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.68 | Put | 455.80000 | | 0.45580 | | 437.70000 | 0.43770 | 455.800 | 9.57 | 0.23 | 0.00 | 0 | 4,800.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.69 | Put | 443.44000 | | 0.44344 | | 425.85000 | 0.42585 | 443.440 | 9.59 | 0.22 | 0.00 | 0 | 5,400.00 |
| R2030 | On 07/11/2019 | Bond Future | | | 9.34501 | | 93.50629 | | 9.32454 | 93.63153 | | 9.08 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/11/2019 | Bond Future | 8.60 | Call | 508.97000 | | 0.50897 | | 537.54000 | 0.53754 | 508.970 | 8.33 | 0.19 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.10 | Call | 1,500.20000 | | 1.50020 | | 1,557.95000 | 1.55795 | 1,500.200 | 8.93 | 0.40 | 0.00 | 0 | 5,500.00 |
| R2030 | On 07/11/2019 | Bond Future | 9.76 | Put | 1,283.89000 | | 1.28389 | | 1,250.78000 | 1.25078 | 1,283.890 | 9.74 | 0.32 | 0.00 | 0 | 5,500.00 |
| R2030 | On 06/02/2020 | Bond Future | | | 9.39971 | | 91.30506 | | 9.37842 | 91.43289 | | 9.24 | 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 | | | 9.54847 | | 93.44501 | | 9.52374 | 93.61276 | | 9.82 | 0.00 | 0.00 | 0 | 41,446.00 |
| R2032 | On 07/11/2019 | Bond Future | | | 9.62048 | | 91.15665 | | 9.59478 | 91.32796 | | 10.37 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 06/02/2020 | Bond Future | | | 9.68007 | | 92.91967 | | 9.65343 | 93.09449 | | 10.19 | 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 | | | 9.85032 | | 96.13669 | | 9.80522 | 96.47267 | | 10.64 | 0.00 | 0.00 | 0 | 65,619.00 |
| R2035 | On 07/11/2019 | Bond Future | | | 9.92887 | | 93.55996 | | 9.88211 | 93.90281 | | 11.28 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2019 | Bond Future | 8.92 | Call | 333.78000 | | 0.33378 | | 379.34000 | 0.37934 | 333.780 | 10.08 | 0.12 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 9.52 | Call | 1,446.17000 | | 1.44617 | | 1,573.73000 | 1.57373 | 1,446.170 | 11.02 | 0.34 | 0.00 | 0 | 3,500.00 |
| R2035 | On 07/11/2019 | Bond Future | 10.21 | Put | 1,950.08000 | | 1.95008 | | 1,833.80000 | 1.83380 | 1,950.080 | 11.92 | 0.37 | 0.00 | 0 | 3,500.00 |
| R2035 | On 06/02/2020 | Bond Future | | | 9.99768 | | 95.36925 | | 9.94929 | 95.71889 | | 11.12 | 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 | | | 9.94751 | | 88.24932 | | 9.90758 | 88.54800 | | 11.75 | 0.00 | 0.00 | 0 | 46,825.00 |
| R2037 | On 07/11/2019 | Bond Future | | | 10.02087 | | 90.01831 | | 9.97955 | 90.32311 | | 11.91 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2020 | Bond Future | | | 10.08432 | | 87.49910 | | 10.04163 | 87.80999 | | 12.31 | 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 | | | 10.02205 | | 91.32116 | | 9.96682 | 91.76584 | | 12.16 | 0.00 | 82,189,044.00 | 900 | 34,556.00 |
| R2040 | On 07/11/2019 | Bond Future | | | 10.09483 | | 93.15170 | | 10.03772 | 93.60544 | | 12.34 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/11/2019 | Bond Future | 9.30 | Call | 648.21000 | | 0.64821 | | 740.87000 | 0.74087 | 648.210 | 11.26 | 0.18 | 0.00 | 0 | 1,260.00 |
| R2040 | On 07/11/2019 | Bond Future | 9.80 | Call | 1,906.68000 | | 1.90668 | | 2,097.67000 | 2.09767 | 1,906.680 | 12.09 | 0.39 | 0.00 | 0 | 1,260.00 |
| R2040 | On 06/02/2020 | Bond Future | | | 10.15792 | | 90.44246 | | 10.09896 | 90.90521 | | 12.78 | 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 01/08/2019 | Bond Future | | | 10.05029 | | 88.37417 | | 10.00015 | 88.78447 | | 12.78 | 0.00 | 197,074,399.10 | 2,230 | 43,851.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.36 | Call | 127.04000 | | 0.12704 | | 166.35000 | 0.16635 | 127.040 | 11.41 | 0.07 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.39 | Call | 150.42000 | | 0.15042 | | 195.14000 | 0.19514 | 150.420 | 11.48 | 0.08 | 0.00 | 0 | 228.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.74 | Call | 719.80000 | | 0.71980 | | 855.62000 | 0.85562 | 719.800 | 12.34 | 0.28 | 0.00 | 0 | 228.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.86 | Call | 1,057.45000 | | 1.05745 | 1,230.87000 | 1.23087 | 1,057.450 | 1,057.450 | 12.55 | 0.37 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 10.27 | Put | 1,051.51000 | | 1.05151 | | 933.85000 | 0.93385 | 1,051.510 | 13.26 | 0.34 | 0.00 | 0 | 228.00 |
| R2044 | On 01/08/2019 | Bond Future | 10.53 | Put | 553.03000 | | 0.55303 | | 486.39000 | 0.48639 | 553.030 | 13.90 | 0.20 | 0.00 | 0 | 100.00 |
| R2044 | On 07/11/2019 | Bond Future | | | 10.12032 | | 90.14557 | | 10.06851 | 90.56428 | | 12.98 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.19 | Call | 451.28000 | | 0.45128 | | 516.19000 | 0.51619 | 451.280 | 11.63 | 0.14 | 0.00 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 9.74 | Call | 1,677.94000 | | 1.67794 | 1,839.05000 | 1.83905 | 1,677.940 | 1,677.940 | 12.64 | 0.35 | 0.00 | 0 | 328.00 |
| R2044 | On 07/11/2019 | Bond Future | 10.52 | Put | 1,845.05000 | | 1.84505 | 1,719.88000 | 1.71988 | 1,845.050 | 1,845.050 | 13.83 | 0.33 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | | | 10.18095 | | 87.50359 | | 10.12752 | 87.93053 | | 13.46 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.09 | Call | 712.58000 | | 0.71258 | | 789.13000 | 0.78913 | 712.580 | 12.14 | 0.16 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.74 | Call | 2,283.07000 | | 2.28307 | 2,453.32000 | 2.45332 | 2,283.070 | 2,283.070 | 13.15 | 0.37 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 10.78 | Put | 2,205.31000 | | 2.20531 | 2,084.76000 | 2.08476 | 2,205.310 | 2,205.310 | 14.71 | 0.31 | 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 | | | 10.01084 | | 91.94631 | | 9.95556 | 92.41318 | | 12.58 | 0.00 | 0.00 | 0 | 102,423.00 |
| R2048 | On 07/11/2019 | Bond Future | | | 10.08138 | | 89.34894 | | 10.02424 | 89.82543 | | 13.42 | 0.00 | 0.00 | 0 | 48.00 |
| R2048 | On 06/02/2020 | Bond Future | | | 10.14308 | | 91.07682 | | 10.08414 | 91.56273 | | 13.27 | 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 | | | 5.97739 | | 100.94690 | | 5.97205 | 100.94923 | | 0.14 | 0.00 | 0.00 | 0 | 4,891.00 |
| R207 | On 07/11/2019 | Bond Future | | | 3.62693 | | 102.97015 | | 3.61249 | 102.97275 | | 0.06 | 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 | | | 6.44300 | | 102.82282 | | 6.44167 | 102.82488 | | 0.75 | 0.00 | 0.00 | 0 | 10,880.00 |
| R208 | On 07/11/2019 | Bond Future | | | 6.21750 | | 101.47892 | | 6.21574 | 101.48123 | | 0.88 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2020 | Bond Future | | | 5.84458 | | 103.44134 | | 5.84226 | 103.44387 | | 0.73 | 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 | | | 9.80056 | | 73.30689 | | 9.76057 | 73.56168 | | 12.07 | 0.00 | 4,911,561.63 | 67 | 89,136.00 |
| R209 | On 01/08/2019 | Bond Future | 9.30 | Call | 275.17000 | | 0.27517 | | 327.45000 | 0.32745 | 275.170 | 11.32 | 0.16 | 0.00 | 0 | 7,560.00 |
| R209 | On 01/08/2019 | Bond Future | 9.80 | Call | 1,377.23000 | | 1.37723 | 1,523.12000 | 1.52312 | 1,377.230 | 1,377.230 | 12.15 | 0.51 | 0.00 | 0 | 7,560.00 |
| R209 | On 01/08/2019 | Bond Future | 10.46 | Put | 271.74000 | | 0.27174 | | 245.99000 | 0.24599 | 271.740 | 13.54 | 0.14 | 0.00 | 0 | 7,560.00 |
| R209 | On 07/11/2019 | Bond Future | | | 9.86802 | | 71.62364 | | 9.82669 | 71.88373 | | 12.80 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2020 | Bond Future | | | 9.92430 | | 73.00892 | | 9.88171 | 73.27412 | | 12.61 | 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 01/08/2019 | Bond Future | 190.45687 | | 190.45687 | | 190.57418 | 190.57418 | | | 0.00 | 0.00 | 0 | 2,142.00 |
| R210 | On 07/11/2019 | Bond Future | 191.71696 | | 191.71696 | | 191.83690 | 191.83690 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 06/02/2020 | Bond Future | 195.46832 | | 195.46832 | | 195.59096 | 195.59096 | | | 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 | 159.86571 | | 159.86571 | | 159.84272 | 159.84272 | | | 0.00 | 0.00 | 0 | 6,690.00 |
| R212 | On 07/11/2019 | Bond Future | 163.11168 | | 163.11168 | | 163.08853 | 163.08853 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 06/02/2020 | Bond Future | 164.05697 | | 164.05697 | | 164.03365 | 164.03365 | | | 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 | 9.40530 | | 86.27308 | | 9.38051 | 86.42590 | | 9.56 | 0.00 | 0.00 | 0 | 17,378.00 |
| R213 | On 07/11/2019 | Bond Future | 9.47480 | | 84.45008 | | 9.44904 | 84.60611 | | 10.09 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2020 | Bond Future | 9.53433 | | 86.08310 | | 9.50760 | 86.24236 | | 9.86 | 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 | 10.00582 | | 72.02703 | | 9.95566 | 72.35830 | | 12.99 | 0.00 | 0.00 | 0 | 10,672.00 |
| R214 | On 07/11/2019 | Bond Future | 10.07639 | | 70.17220 | | 10.02459 | 70.51030 | | 13.80 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2020 | Bond Future | 10.13809 | | 71.52922 | | 10.08471 | 71.87397 | | 13.62 | 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 : | | | | | | | | | | | | 402,448,997.48 | 4,252 | 896 948.00 |
| Grand Total: | | | | | | | | | | | | 402,448,997.48 | 4,252 | 896 948.00 |