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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2019

| Contract Details   | Strike        | Call / Put         | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| <b>Derivatives</b> |               |                    |           |            |           |              |                |                   |            |       |             |                  |               |
| 5Y STND            | On 21/12/2021 | Interest Rate Swap | 95.01000  | 95.01000   |           | 94.99000     | 94.99000       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| AL37               | On 07/11/2019 | Index Future       | 667.95900 | 667.95900  |           | 668.26700    | 668.26700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 06/02/2020 | Index Future       | 679.95200 | 679.95200  |           | 680.26400    | 680.26400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 07/05/2020 | Index Future       | 692.43600 | 692.43600  |           | 692.75400    | 692.75400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/11/2019 | Index Future       | 777.94000 | 777.94000  |           | 779.03600    | 779.03600      |                   |            | 0.00  | 0.00        | 0                | 120.00        |
| AL7T               | On 06/02/2020 | Index Future       | 791.90700 | 791.90700  |           | 793.02100    | 793.02100      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/05/2020 | Index Future       | 806.44700 | 806.44700  |           | 807.58200    | 807.58200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 07/11/2019 | Index Future       | 697.31700 | 697.31700  |           | 698.71400    | 698.71400      |                   |            | 0.00  | 0.00        | 0                | 214.00        |
| ALBI               | On 06/02/2020 | Index Future       | 709.83700 | 709.83700  |           | 711.25800    | 711.25800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 07/05/2020 | Index Future       | 722.87000 | 722.87000  |           | 724.31700    | 724.31700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| E170               | On 01/08/2021 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put         | MTM       | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| ES23             | On 25/01/2023 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES26             | On 25/01/2023 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES33             | On 07/11/2019 | Bond Future        | 10.77061  | 77.91667  |            | 10.74146  | 78.08856     |                |                   |            | 0.00  | 0.00           | 0                | 350.00        |
| ES33             | On 06/02/2020 | Bond Future        | 10.88607  | 79.31552  |            | 10.85585  | 79.49051     |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES33             | On 07/05/2020 | Bond Future        | 10.99795  | 76.97803  |            | 10.96664  | 77.15618     |                |                   |            | 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        | 11.12404  | 78.89474  |            | 11.08979  | 79.12502     |                |                   |            | 0.00  | 0.00           | 0                | 4,919.00      |
| ES42             | On 06/02/2020 | Bond Future        | 11.23477  | 80.31120  |            | 11.19932  | 80.54554     |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES42             | On 07/05/2020 | Bond Future        | 11.34668  | 77.52120  |            | 11.30994  | 77.75989     |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| GOVI             | On 07/11/2019 | GOVI               | 690.22700 | 690.22700 |            | 691.66800 | 691.66800    |                |                   |            | 0.00  | 186,361,290.00 | 27               | 1,229.00      |
| GOVI             | On 06/02/2020 | GOVI               | 702.62000 | 702.62000 |            | 704.08500 | 704.08500    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| GOVI             | On 07/05/2020 | GOVI               | 715.52000 | 715.52000 |            | 717.01300 | 717.01300    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2025            | On 07/11/2019 | Bond Future        | 137.75978 | 137.75978 |            | 137.75904 | 137.75904    |                |                   |            | 0.00  | 0.00           | 0                | 1,461.00      |
| I2025            | On 06/02/2020 | Bond Future        | 138.79299 | 138.79299 |            | 138.79209 | 138.79209    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2025            | On 07/05/2020 | Bond Future        | 141.37424 | 141.37424 |            | 141.37336 | 141.37336    |                |                   |            | 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        | 102.51443 | 102.51443 |            | 102.51331 | 102.51331    |                |                   |            | 0.00  | 0.00           | 0                | 4,410.00      |
| I2029            | On 06/02/2020 | Bond Future        | 104.38013 | 104.38013 |            | 104.37894 | 104.37894    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2029            | On 07/05/2020 | Bond Future        | 105.20878 | 105.20878 |            | 105.20760 | 105.20760    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2033            | On 07/11/2019 | Bond Future        | 102.57634 | 102.57634 |            | 103.16541 | 103.16541    |                |                   |            | 0.00  | 0.00           | 0                | 6,260.00      |
| I2033            | On 06/02/2020 | Bond Future        | 104.44319 | 104.44319 |            | 105.04292 | 105.04292    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2033            | On 07/05/2020 | Bond Future        | 105.18994 | 105.18994 |            | 105.80084 | 105.80084    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2038            | On 07/11/2019 | Bond Future        | 120.62405 | 120.62405 |            | 120.62216 | 120.62216    |                |                   |            | 0.00  | 0.00           | 0                | 21,883.00     |
| I2038            | On 06/02/2020 | Bond Future        | 121.16102 | 121.16102 |            | 121.15912 | 121.15912    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2038            | On 07/05/2020 | Bond Future        | 123.41445 | 123.41445 |            | 123.41255 | 123.41255    |                |                   |            | 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            |      | 111.71272 | 111.71272   |           | 111.71089    | 111.71089      |                   |            | 0.00  | 0.00           | 0                | 17,994.00     |
| I2046            | On 06/02/2020 | Bond Future            |      | 113.74581 | 113.74581   |           | 113.74397    | 113.74397      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 07/05/2020 | Bond Future            |      | 114.11293 | 114.11293   |           | 114.11108    | 114.11108      |                   |            | 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            |      | 116.14289 | 116.14289   |           | 116.14104    | 116.14104      |                   |            | 0.00  | 0.00           | 0                | 12,916.00     |
| I2050            | On 06/02/2020 | Bond Future            |      | 116.42128 | 116.42128   |           | 116.41919    | 116.41919      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 07/05/2020 | Bond Future            |      | 118.58650 | 118.58650   |           | 118.58439    | 118.58439      |                   |            | 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           |      | 262.35200 | 262.35200   |           | 262.43000    | 262.43000      |                   |            | 0.00  | 0.00           | 0                | 1,070.00      |
| IGOV             | On 06/02/2020 | Index Future           |      | 267.12800 | 267.12800   |           | 267.20600    | 267.20600      |                   |            | 0.00  | 104,179,920.00 | 39               | 39.00         |
| IGOV             | On 07/05/2020 | Index Future           |      | 272.09500 | 272.09500   |           | 272.17500    | 272.17500      |                   |            | 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            |      | 8.21712   | 116.21967   |           | 8.19728      | 116.33300      |                   | 5.80       | 0.00  | 11,621,967.00  | 100              | 127,284.00    |
| R186             | On 07/11/2019 | Bond Future            | 8.20 | Put       | 829.57000   | 0.82957   | 809.21000    | 0.80921        | 829.570           | 5.77       | 0.52  | 0.00           | 0                | 7,500.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.23 | Call      | 818.99000   | 0.81899   | 915.84000    | 0.91584        | 818.990           | 5.79       | 0.52  | 0.00           | 0                | 4,955.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.25 | Put       | 692.88000   | 0.69288   | 678.82000    | 0.67882        | 692.880           | 5.80       | 0.46  | 0.00           | 0                | 3,750.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.25 | Call      | 880.38000   | 0.88038   | 979.65000    | 0.97965        | 880.380           | 5.80       | 0.54  | 0.00           | 0                | 3,750.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.73 | Put       | 80.46000    | 0.08046   | 86.37000     | 0.08637        | 80.460            | 6.25       | 0.08  | 0.00           | 0                | 4,955.00      |
| R186             | On 06/02/2020 | Bond Future            |      | 8.26357   | 113.00233   |           | 8.24275      | 113.11757      |                   | 6.03       | 0.00  | 0.00           | 0                | 5,040.00      |
| R186             | On 06/02/2020 | Bond Future            | 8.11 | Call      | 1,132.62000 | 1.13262   | 1,199.73000  | 1.19973        | 1,132.620         | 5.82       | 0.42  | 0.00           | 0                | 1,007.00      |
| R186             | On 06/02/2020 | Bond Future            | 8.50 | Put       | 998.50000   | 0.99850   | 975.14000    | 0.97514        | 998.500           | 6.03       | 0.36  | 0.00           | 0                | 1,007.00      |
| R186             | On 06/02/2020 | Bond Future            | 9.00 | Put       | 370.79000   | 0.37079   | 364.79000    | 0.36479        | 370.790           | 6.45       | 0.16  | 0.00           | 0                | 1,007.00      |
| R186             | On 07/05/2020 | Bond Future            |      | 8.30521   | 115.07718   |           | 8.28330      | 115.19459      |                   | 6.08       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 07/05/2020 | Bond Future            | 7.60 | Call      | 573.58000   | 0.57358   | 609.42000    | 0.60942        | 573.580           | 5.37       | 0.22  | 0.00           | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.28 | Call      | 2,011.08000 | 2.01108   | 2,084.74000  | 2.08474        | 2,011.080         | 5.92       | 0.50  | 0.00           | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.93 | Put       | 973.46000   | 0.97346   | 955.13000    | 0.95513        | 973.460           | 6.49       | 0.27  | 0.00           | 0                | 6,000.00      |
| R186             | On 21/12/2026 | Price Contribution     |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution     |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution     |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 07/11/2019 | Bond Future            |      | 308.60996 | 308.60996   |           | 308.61129    | 308.61129      |                   |            | 0.00  | 0.00           | 0                | 2,507.00      |
| R197             | On 06/02/2020 | Bond Future            |      | 306.57188 | 306.57188   |           | 306.57303    | 306.57303      |                   |            | 0.00  | 0.00           | 0                | 40.00         |
| R197             | On 07/05/2020 | Bond Future            |      | 312.27349 | 312.27349   |           | 312.27459    | 312.27459      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution     |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 07/11/2019 | Bond Future            |      | 233.20107 | 233.20107   |           | 233.19752    | 233.19752      |                   |            | 0.00  | 0.00           | 0                | 9,010.00      |
| R202             | On 06/02/2020 | Bond Future            |      | 233.37951 | 233.37951   |           | 233.37572    | 233.37572      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 07/05/2020 | Bond Future            |      | 237.71980 | 237.71980   |           | 237.71602    | 237.71602      |                   |            | 0.00  | 0.00           | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2023            | On 07/11/2019 | Bond Future        |        |            | 7.28917     |       | 102.87593  |           | 7.27383      | 102.92060      |                   | 2.40       | 0.00  | 0.00        | 0                | 54,498.00     |
| R2023            | On 06/02/2020 | Bond Future        |        |            | 7.29702     |       | 104.72293  |           | 7.28028      | 104.76830      |                   | 2.48       | 0.00  | 0.00        | 0                | 0.00          |
| R2023            | On 07/05/2020 | Bond Future        |        |            | 7.27678     |       | 102.71292  |           | 7.25838      | 102.75917      |                   | 2.61       | 0.00  | 0.00        | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 07/11/2019 | Bond Future        |        |            | 8.90605     |       | 96.24259   |           | 8.87628      | 96.43206       |                   | 8.40       | 0.00  | 0.00        | 0                | 72,953.00     |
| R2030            | On 07/11/2019 | Bond Future        | 8.60   | Call       | 234.70000   |       | 0.23470    |           | 304.95000    | 0.30495        | 234.700           | 7.93       | 0.19  | 0.00        | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 8.95   | Put        | 799.72000   |       | 0.79972    |           | 761.20000    | 0.76120        | 799.720           | 8.35       | 0.45  | 0.00        | 0                | 5,000.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.10   | Call       | 1,681.15000 |       | 1.68115    |           | 1,854.40000  | 1.85440        | 1,681.150         | 8.52       | 0.70  | 0.00        | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.20   | Put        | 304.91000   |       | 0.30491    |           | 298.03000    | 0.29803        | 304.910           | 8.64       | 0.22  | 0.00        | 0                | 2,750.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.25   | Put        | 245.71000   |       | 0.24571    |           | 242.06000    | 0.24206        | 245.710           | 8.70       | 0.18  | 0.00        | 0                | 5,333.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.30   | Put        | 198.27000   |       | 0.19827    |           | 197.07000    | 0.19707        | 198.270           | 8.79       | 0.15  | 0.00        | 0                | 2,750.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.35   | Put        | 159.11000   |       | 0.15911    |           | 159.69000    | 0.15969        | 159.110           | 8.87       | 0.13  | 0.00        | 0                | 2,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.76   | Put        | 22.11000    |       | 0.02211    |           | 24.64000     | 0.02464        | 22.110            | 9.58       | 0.02  | 0.00        | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.85   | Put        | 13.64000    |       | 0.01364    |           | 15.64000     | 0.01564        | 13.640            | 9.70       | 0.01  | 0.00        | 0                | 2,500.00      |
| R2030            | On 06/02/2020 | Bond Future        |        |            | 8.96517     |       | 93.96178   |           | 8.93427      | 94.15457       |                   | 8.74       | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 06/02/2020 | Bond Future        | 8.40   | Call       | 529.66000   |       | 0.52966    |           | 588.97000    | 0.58897        | 529.660           | 8.07       | 0.22  | 0.00        | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.00   | Call       | 2,002.05000 |       | 2.00205    |           | 2,128.50000  | 2.12850        | 2,002.050         | 8.74       | 0.53  | 0.00        | 0                | 5,820.00      |
| R2030            | On 07/05/2020 | Bond Future        |        |            | 9.02356     |       | 95.68710   |           | 8.99146      | 95.88344       |                   | 8.97       | 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        |        |            | 9.24838     |       | 93.68142   |           | 9.21365      | 93.92203       |                   | 9.72       | 0.00  | 0.00        | 0                | 48,565.00     |
| R2032            | On 06/02/2020 | Bond Future        |        |            | 9.31401     |       | 95.36336   |           | 9.27807      | 95.60819       |                   | 9.67       | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 07/05/2020 | Bond Future        |        |            | 9.37720     |       | 92.95435   |           | 9.33997      | 93.20374       |                   | 10.44      | 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        |        |            | 9.53094     |       | 96.53890   |           | 9.50137      | 96.76590       |                   | 10.58      | 0.00  | 0.00        | 0                | 97,686.00     |
| R2035            | On 07/11/2019 | Bond Future        | 8.92   | Call       | 40.35000    |       | 0.04035    |           | 62.83000     | 0.06283        | 40.350            | 9.44       | 0.04  | 0.00        | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 9.52   | Call       | 1,106.21000 |       | 1.10621    |           | 1,276.23000  | 1.27623        | 1,106.210         | 10.22      | 0.49  | 0.00        | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 10.21  | Put        | 74.50000    |       | 0.07450    |           | 78.99000     | 0.07899        | 74.500            | 11.47      | 0.05  | 0.00        | 0                | 3,500.00      |
| R2035            | On 06/02/2020 | Bond Future        |        |            | 9.60394     |       | 98.27211   |           | 9.57336      | 98.50319       |                   | 10.53      | 0.00  | 0.00        | 0                | 0.00          |
| R2035            | On 07/05/2020 | Bond Future        |        |            | 9.66838     |       | 95.57279   |           | 9.63679      | 95.80811       |                   | 11.44      | 0.00  | 0.00        | 0                | 0.00          |
| R2035            | On 07/05/2020 | Bond Future        | 9.11   | Call       | 1,453.16000 |       | 1.45316    |           | 1,546.07000  | 1.54607        | 1,453.160         | 10.56      | 0.31  | 0.00        | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 9.75   | Call       | 3,631.24000 |       | 3.63124    |           | 3,784.30000  | 3.78430        | 3,631.240         | 11.44      | 0.55  | 0.00        | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 10.75  | Put        | 1,060.40000 |       | 1.06040    |           | 1,034.17000  | 1.03417        | 1,060.400         | 13.12      | 0.19  | 0.00        | 0                | 5,000.00      |
| R2035            | On 06/08/2020 | Bond Future        |        |            | 9.72931     |       | 97.36998   |           | 9.69666      | 97.60976       |                   | 11.81      | 0.00  | 0.00        | 0                | 0.00          |
| R2035            | On 06/08/2020 | Bond Future        | 8.75   | Call       | 1,694.40000 |       | 1.69440    |           | 1,777.81000  | 1.77781        | 1,694.400         | 12.26      | 0.27  | 0.00        | 0                | 3,000.00      |
| R2035            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 2,222.18000 |       | 2.22218    |           | 2,321.75000  | 2.32175        | 2,222.180         | 12.26      | 0.33  | 0.00        | 0                | 24,761.00     |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2037            | On 07/11/2019 | Bond Future        |        |            | 9.65440     |       | 92.77867   |           | 9.62480      | 93.00734       |                   | 11.21      | 0.00  | 0.00        | 0                | 68,098.00     |
| R2037            | On 06/02/2020 | Bond Future        |        |            | 9.72288     |       | 90.18512   |           | 9.69233      | 90.41785       |                   | 11.70      | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2037            | On 07/05/2020 | Bond Future        |        |            | 9.79060     |       | 91.84110   |           | 9.75907      | 92.07808       |                   | 12.15      | 0.00  | 0.00        | 0                | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2040            | On 07/11/2019 | Bond Future        |        |            | 9.80498     |       | 95.49249   |           | 9.77034      | 95.77865       |                   | 11.64      | 0.00  | 0.00        | 0                | 43,506.00     |
| R2040            | On 07/11/2019 | Bond Future        | 9.30   | Call       | 94.72000    |       | 0.09472    |           | 141.08000    | 0.14108        | 94.720            | 10.38      | 0.07  | 0.00        | 0                | 1,260.00      |
| R2040            | On 07/11/2019 | Bond Future        | 9.80   | Call       | 1,233.92000 |       | 1.23392    |           | 1,441.77000  | 1.44177        | 1,233.920         | 11.30      | 0.50  | 0.00        | 0                | 1,260.00      |
| R2040            | On 06/02/2020 | Bond Future        |        |            | 9.87509     |       | 92.69710   |           | 9.83935      | 92.98836       |                   | 12.17      | 0.00  | 0.00        | 0                | 0.00          |
| R2040            | On 07/05/2020 | Bond Future        |        |            | 9.94440     |       | 94.39919   |           | 9.90753      | 94.69579       |                   | 12.66      | 0.00  | 0.00        | 0                | 0.00          |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2044            | On 07/11/2019 | Bond Future        |        |            | 9.86937     |       | 92.20525   |           | 9.83472      | 92.49600       |                   | 12.26      | 0.00  | 0.00        | 0                | 38,163.00     |
| R2044            | On 07/11/2019 | Bond Future        | 9.19   | Call       | 26.89000    |       | 0.02689    |           | 45.43000     | 0.04543        | 26.890            | 10.91      | 0.02  | 0.00        | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 9.74   | Call       | 797.04000   |       | 0.79704    |           | 968.61000    | 0.96861        | 797.040           | 11.77      | 0.37  | 0.00        | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 10.52  | Put        | 108.51000   |       | 0.10851    |           | 111.24000    | 0.11124        | 108.510           | 13.44      | 0.07  | 0.00        | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        |        |            | 9.93767     |       | 89.47617   |           | 9.90195      | 89.77207       |                   | 12.83      | 0.00  | 0.00        | 0                | 0.00          |
| R2044            | On 06/02/2020 | Bond Future        | 9.09   | Call       | 284.27000   |       | 0.28427    |           | 331.30000    | 0.33130        | 284.270           | 10.93      | 0.11  | 0.00        | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 9.74   | Call       | 1,834.46000 |       | 1.83446    |           | 1,990.12000  | 1.99012        | 1,834.460         | 12.39      | 0.41  | 0.00        | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 10.78  | Put        | 730.11000   |       | 0.73011    |           | 703.23000    | 0.70323        | 730.110           | 14.58      | 0.17  | 0.00        | 0                | 328.00        |
| R2044            | On 07/05/2020 | Bond Future        |        |            | 10.00509    |       | 91.11915   |           | 9.96826      | 91.42055       |                   | 13.35      | 0.00  | 0.00        | 0                | 0.00          |
| R2044            | On 07/05/2020 | Bond Future        | 9.26   | Call       | 1,056.04000 |       | 1.05604    |           | 1,146.13000  | 1.14613        | 1,056.040         | 11.60      | 0.23  | 0.00        | 0                | 556.00        |
| R2044            | On 07/05/2020 | Bond Future        | 9.33   | Call       | 1,226.71000 |       | 1.22671    |           | 1,325.96000  | 1.32596        | 1,226.710         | 11.74      | 0.26  | 0.00        | 0                | 100.00        |
| R2044            | On 07/05/2020 | Bond Future        | 9.91   | Call       | 3,207.41000 |       | 3.20741    |           | 3,380.73000  | 3.38073        | 3,207.410         | 12.86      | 0.48  | 0.00        | 0                | 556.00        |
| R2044            | On 07/05/2020 | Bond Future        | 9.98   | Call       | 3,504.55000 |       | 3.50455    |           | 3,685.82000  | 3.68582        | 3,504.550         | 12.98      | 0.51  | 0.00        | 0                | 100.00        |
| R2044            | On 07/05/2020 | Bond Future        | 11.02  | Put        | 1,224.43000 |       | 1.22443    |           | 1,184.84000  | 1.18484        | 1,224.430         | 14.78      | 0.20  | 0.00        | 0                | 556.00        |
| R2044            | On 07/05/2020 | Bond Future        | 11.09  | Put        | 1,143.63000 |       | 1.14363    |           | 1,107.08000  | 1.10708        | 1,143.630         | 14.93      | 0.19  | 0.00        | 0                | 100.00        |
| R2044            | On 06/08/2020 | Bond Future        |        |            | 10.07077    |       | 88.44764   |           | 10.03278     | 88.75473       |                   | 14.52      | 0.00  | 0.00        | 0                | 0.00          |
| R2044            | On 06/08/2020 | Bond Future        | 9.01   | Call       | 1,297.02000 |       | 1.29702    |           | 1,382.87000  | 1.38287        | 1,297.020         | 13.28      | 0.22  | 0.00        | 0                | 140.00        |
| R2044            | On 06/08/2020 | Bond Future        | 9.66   | Call       | 3,029.30000 |       | 3.02930    |           | 3,177.19000  | 3.17719        | 3,029.300         | 13.83      | 0.41  | 0.00        | 0                | 140.00        |
| R2044            | On 06/08/2020 | Bond Future        | 10.93  | Put        | 2,229.96000 |       | 2.22996    |           | 2,168.21000  | 2.16821        | 2,229.960         | 15.48      | 0.27  | 0.00        | 0                | 140.00        |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2048            | On 07/11/2019 | Bond Future        |        |            | 9.85479     |       | 91.26540   |           | 9.82015      | 91.56482       |                   | 12.65      | 0.00  | 0.00        | 0                | 86,811.00     |
| R2048            | On 06/02/2020 | Bond Future        |        |            | 9.92437     |       | 92.90397   |           | 9.88865      | 93.20873       |                   | 12.62      | 0.00  | 0.00        | 0                | 100.00        |
| R2048            | On 07/05/2020 | Bond Future        |        |            | 9.98623     |       | 90.16955   |           | 9.94945      | 90.47983       |                   | 13.79      | 0.00  | 0.00        | 0                | 0.00          |
| R2048            | On 06/08/2020 | Bond Future        |        |            | 10.04506    |       | 91.86508   |           | 10.00716     | 92.18130       |                   | 14.29      | 0.00  | 0.00        | 0                | 0.00          |
| R2048            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 1,753.64000 |       | 1.75364    |           | 1,854.87000  | 1.85487        | 1,753.640         | 14.73      | 0.25  | 0.00        | 0                | 3,000.00      |
| R2048            | On 06/08/2020 | Bond Future        | 9.25   | Call       | 2,334.75000 |       | 2.33475    |           | 2,457.44000  | 2.45744        | 2,334.750         | 14.73      | 0.31  | 0.00        | 0                | 20,640.00     |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R207             | On 07/11/2019 | Bond Future        |        |            | 6.74991     |       | 102.41289  |           | 6.74534      | 102.41371      |                   | 0.06       | 0.00  | 0.00        | 0                | 3,123.00      |
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R208             | On 07/11/2019 | Bond Future        |        |            | 6.59475   |       | 100.98520  |           | 6.59358      | 100.98673      |                   | 0.61       | 0.00  | 605,911.20  | 6                | 11,063.00     |
| R208             | On 06/02/2020 | Bond Future        |        |            | 6.43666   |       | 102.79823  |           | 6.43528      | 102.79972      |                   | 0.57       | 0.00  | 0.00        | 0                | 0.00          |
| R208             | On 07/05/2020 | Bond Future        |        |            | 6.14162   |       | 101.28210  |           | 6.13981      | 101.28364      |                   | 0.52       | 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        |        |            | 9.51197   |       | 73.91052   |           | 9.48232      | 74.10575       |                   | 12.03      | 0.00  | 0.00        | 0                | 96,982.00     |
| R209             | On 07/11/2019 | Bond Future        | 8.92   | Call       | 47.44000  |       | 0.04744    |           | 71.55000     | 0.07155        | 47.440            | 10.94      | 0.05  | 0.00        | 0                | 8,000.00      |
| R209             | On 07/11/2019 | Bond Future        | 9.33   | Call       | 488.68000 |       | 0.48868    |           | 595.88000    | 0.59588        | 488.680           | 11.28      | 0.32  | 0.00        | 0                | 8,000.00      |
| R209             | On 07/11/2019 | Bond Future        | 9.50   | Call       | 960.91000 |       | 0.96091    |           | 1,107.70000  | 1.10770        | 960.910           | 11.63      | 0.49  | 0.00        | 0                | 5,000.00      |
| R209             | On 07/11/2019 | Bond Future        | 9.77   | Put        | 399.76000 |       | 0.39976    |           | 390.53000    | 0.39053        | 399.760           | 12.07      | 0.25  | 0.00        | 0                | 8,000.00      |
| R209             | On 06/02/2020 | Bond Future        |        |            | 9.57341   |       | 75.23747   |           | 9.54288      | 75.43614       |                   | 12.07      | 0.00  | 0.00        | 0                | 0.00          |
| R209             | On 07/05/2020 | Bond Future        |        |            | 9.63256   |       | 73.46740   |           | 9.60110      | 73.66978       |                   | 13.04      | 0.00  | 0.00        | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000   |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 07/11/2019 | Bond Future        |        |            | 189.27228 |       | 189.27228  |           | 189.27032    | 189.27032      |                   |            | 0.00  | 0.00        | 0                | 2,132.00      |
| R210             | On 06/02/2020 | Bond Future        |        |            | 192.71685 |       | 192.71685  |           | 192.71492    | 192.71492      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 07/05/2020 | Bond Future        |        |            | 193.65082 |       | 193.65082  |           | 193.64878    | 193.64878      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R212             | On 07/11/2019 | Bond Future        |        |            | 162.33722 |       | 162.33722  |           | 162.41003    | 162.41003      |                   |            | 0.00  | 0.00        | 0                | 7,384.00      |
| R212             | On 06/02/2020 | Bond Future        |        |            | 163.04582 |       | 163.04582  |           | 163.11979    | 163.11979      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R212             | On 07/05/2020 | Bond Future        |        |            | 166.07813 |       | 166.07813  |           | 166.15353    | 166.15353      |                   |            | 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        |        |            | 9.10842   |       | 86.70658   |           | 9.07875      | 86.89287       |                   | 9.40       | 0.00  | 0.00        | 0                | 23,319.00     |
| R213             | On 06/02/2020 | Bond Future        |        |            | 9.17424   |       | 88.26322   |           | 9.14350      | 88.45284       |                   | 9.41       | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 07/05/2020 | Bond Future        |        |            | 9.23108   |       | 86.33165   |           | 9.19926      | 86.52472       |                   | 10.08      | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 28/02/2031 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R213/R186        | On 28/02/2031 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R214             | On 07/11/2019 | Bond Future        |        |            | 9.77915   |       | 72.14874   |           | 9.74450      | 72.38499       |                   | 13.06      | 0.00  | 0.00        | 0                | 16,236.00     |
| R214             | On 06/02/2020 | Bond Future        |        |            | 9.84685   |       | 73.44408   |           | 9.81117      | 73.68448       |                   | 13.07      | 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       |
|--------------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|---------------------|
| R214                           | On 07/05/2020 | Bond Future        | 9.90690   | 71.49414   |           | 9.87019      | 71.73894       |                   | 14.20      | 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                |
| <b>Total for Derivatives :</b> |               |                    |           |            |           |              |                |                   |            |       | <b>302,769,088.20</b> | <b>172</b>       | <b>1 095 097.00</b> |
| <b>Grand Total:</b>            |               |                    |           |            |           |              |                |                   |            |       | <b>302,769,088.20</b> | <b>172</b>       | <b>1 095 097.00</b> |