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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2019

| 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 | 95.24000  | 95.24000   |           | 95.30000     | 95.30000       |                   |            | 0.00  | 0.00             | 0                | 51.00         |
| AL37               | On 01/08/2019 | Index Future       | 656.26700 | 656.26700  |           | 657.60700    | 657.60700      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| AL37               | On 07/11/2019 | Index Future       | 668.85000 | 668.85000  |           | 670.41900    | 670.41900      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| AL37               | On 06/02/2020 | Index Future       | 680.92900 | 680.92900  |           | 682.78600    | 682.78600      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| AL37               | On 07/05/2020 | Index Future       | 693.66700 | 693.66700  |           | 695.75300    | 695.75300      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| AL7T               | On 01/08/2019 | Index Future       | 768.39200 | 768.39200  |           | 770.99600    | 770.99600      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| AL7T               | On 07/11/2019 | Index Future       | 783.12500 | 783.12500  |           | 786.01700    | 786.01700      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| AL7T               | On 06/02/2020 | Index Future       | 797.26700 | 797.26700  |           | 800.51600    | 800.51600      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| AL7T               | On 07/05/2020 | Index Future       | 812.18200 | 812.18200  |           | 815.71900    | 815.71900      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ALBI               | On 01/08/2019 | Index Future       | 690.34500 | 690.34500  |           | 693.14000    | 693.14000      |                   |            | 0.00  | 1,511,855,550.00 | 219              | 419.00        |
| ALBI               | On 07/11/2019 | Index Future       | 703.58100 | 703.58100  |           | 706.64500    | 706.64500      |                   |            | 0.00  | 1,519,734,960.00 | 216              | 216.00        |
| ALBI               | On 06/02/2020 | Index Future       | 716.28700 | 716.28700  |           | 719.68000    | 719.68000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ALBI               | On 07/05/2020 | Index Future       | 729.68700 | 729.68700  |           | 733.34800    | 733.34800      |                   |            | 0.00  | 0.00             | 0                | 0.00          |

| Contract Details | Strike        | Call / Put         | MTM       | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| E170             | On 01/08/2021 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES23             | On 25/01/2023 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES26             | On 25/01/2023 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES33             | On 01/08/2019 | Bond Future        | 10.56779  | 80.67827  |            | 10.53840  | 80.85656     |                |                   |            | 0.00  | 28,237,394.50    | 350              | 0.00          |
| ES33             | On 07/11/2019 | Bond Future        | 10.68341  | 78.43251  |            | 10.64880  | 78.63863     |                |                   |            | 0.00  | 27,451,378.50    | 350              | 350.00        |
| ES33             | On 06/02/2020 | Bond Future        | 10.79428  | 79.84880  |            | 10.75318  | 80.08932     |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES33             | On 07/05/2020 | Bond Future        | 10.89804  | 77.54861  |            | 10.85167  | 77.81551     |                |                   |            | 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        | 10.94791  | 81.98980  |            | 10.88844  | 82.40146     |                |                   |            | 0.00  | 403,307,826.20   | 4,919            | 4,919.00      |
| ES42             | On 07/11/2019 | Bond Future        | 11.06436  | 79.29673  |            | 10.99890  | 79.74166     |                |                   |            | 0.00  | 390,060,614.87   | 4,919            | 4,919.00      |
| ES42             | On 06/02/2020 | Bond Future        | 11.17175  | 80.72862  |            | 11.09937  | 81.21269     |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES42             | On 07/05/2020 | Bond Future        | 11.27705  | 77.97461  |            | 11.19865  | 78.49051     |                |                   |            | 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               | 683.80500 | 683.80500 |            | 686.63200 | 686.63200    |                |                   |            | 0.00  | 506,015,700.00   | 74               | 61.00         |
| GOVI             | On 07/11/2019 | GOVI               | 696.91600 | 696.91600 |            | 700.01000 | 700.01000    |                |                   |            | 0.00  | 1,003,559,040.00 | 144              | 1,020.00      |
| GOVI             | On 06/02/2020 | GOVI               | 709.50100 | 709.50100 |            | 712.92300 | 712.92300    |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| GOVI             | On 07/05/2020 | GOVI               | 722.77400 | 722.77400 |            | 726.46200 | 726.46200    |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2025            | On 01/08/2019 | Bond Future        | 136.57537 | 136.57537 |            | 136.56731 | 136.56731    |                |                   |            | 0.00  | 151,598,660.70   | 1,110            | 597.00        |
| I2025            | On 07/11/2019 | Bond Future        | 139.23041 | 139.23041 |            | 139.26451 | 139.26451    |                |                   |            | 0.00  | 154,545,755.10   | 1,110            | 1,451.00      |
| I2025            | On 06/02/2020 | Bond Future        | 140.30387 | 140.30387 |            | 140.39265 | 140.39265    |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2025            | On 07/05/2020 | Bond Future        | 142.96133 | 142.96133 |            | 143.09152 | 143.09152    |                |                   |            | 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        | 103.07701 | 103.07701 |            | 103.33803 | 103.33803    |                |                   |            | 0.00  | 242,746,358.55   | 2,355            | 454.00        |
| I2029            | On 07/11/2019 | Bond Future        | 103.98672 | 103.98672 |            | 104.28473 | 104.28473    |                |                   |            | 0.00  | 287,315,307.36   | 2,763            | 4,056.00      |
| I2029            | On 06/02/2020 | Bond Future        | 105.88929 | 105.88929 |            | 106.23339 | 106.23339    |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2029            | On 07/05/2020 | Bond Future        | 106.78216 | 106.78216 |            | 107.16258 | 107.16258    |                |                   |            | 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        | 104.41732 | 104.41732 |            | 104.41043 | 104.41043    |                |                   |            | 0.00  | 949,257,856.12   | 9,091            | 320.00        |
| I2033            | On 07/11/2019 | Bond Future        | 105.27750 | 105.27750 |            | 105.30264 | 105.30264    |                |                   |            | 0.00  | 957,077,752.50   | 9,091            | 5,820.00      |

| Contract Details |               |                        | Strike | Call / Put | MTM         | Yield     | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| I2033            | On 06/02/2020 | Bond Future            |        |            | 107.20372   |           | 107.20372  |             | 107.27024    | 107.27024      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2033            | On 07/05/2020 | Bond Future            |        |            | 108.03831   |           | 108.03831  |             | 108.13620    | 108.13620      |                   |            | 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            |        |            | 122.25494   |           | 122.25494  |             | 122.24671    | 122.24671      |                   |            | 0.00  | 664,455,598.90   | 5,435            | 3,406.00      |
| I2038            | On 07/11/2019 | Bond Future            |        |            | 124.63157   |           | 124.63157  |             | 124.66110    | 124.66110      |                   |            | 0.00  | 677,372,582.95   | 5,435            | 10,207.00     |
| I2038            | On 06/02/2020 | Bond Future            |        |            | 125.25375   |           | 125.25375  |             | 125.33207    | 125.33207      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2038            | On 07/05/2020 | Bond Future            |        |            | 127.62604   |           | 127.62604  |             | 127.74132    | 127.74132      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution     |        |            | 100.00000   |           | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2046            | On 01/08/2019 | Bond Future            |        |            | 115.08696   |           | 115.08696  |             | 115.07894    | 115.07894      |                   |            | 0.00  | 761,875,675.20   | 6,620            | 7,052.00      |
| I2046            | On 07/11/2019 | Bond Future            |        |            | 115.60508   |           | 115.60508  |             | 115.63243    | 115.63243      |                   |            | 0.00  | 765,305,629.60   | 6,620            | 10,604.00     |
| I2046            | On 06/02/2020 | Bond Future            |        |            | 117.72016   |           | 117.72016  |             | 117.79304    | 117.79304      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2046            | On 07/05/2020 | Bond Future            |        |            | 118.20150   |           | 118.20150  |             | 118.30871    | 118.30871      |                   |            | 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            |        |            | 118.64876   |           | 118.64876  |             | 118.76214    | 118.76214      |                   |            | 0.00  | 278,231,342.20   | 2,345            | 5,846.00      |
| I2050            | On 07/11/2019 | Bond Future            |        |            | 120.95523   |           | 120.95523  |             | 121.10750    | 121.10750      |                   |            | 0.00  | 283,640,014.35   | 2,345            | 10,936.00     |
| I2050            | On 06/02/2020 | Bond Future            |        |            | 121.33283   |           | 121.33283  |             | 121.53463    | 121.53463      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2050            | On 07/05/2020 | Bond Future            |        |            | 123.63089   |           | 123.63089  |             | 123.87084    | 123.87084      |                   |            | 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           |        |            | 262.38100   |           | 262.38100  |             | 262.41900    | 262.41900      |                   |            | 0.00  | 1,094,128,770.00 | 417              | 401.00        |
| IGOV             | On 07/11/2019 | Index Future           |        |            | 267.48100   |           | 267.48100  |             | 267.60200    | 267.60200      |                   |            | 0.00  | 1,115,395,770.00 | 417              | 635.00        |
| IGOV             | On 06/02/2020 | Index Future           |        |            | 272.37600   |           | 272.37600  |             | 272.60200    | 272.60200      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| IGOV             | On 07/05/2020 | Index Future           |        |            | 277.53400   |           | 277.53400  |             | 277.84200    | 277.84200      |                   |            | 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            |        |            | 8.06000     |           | 114.66920  |             | 8.01961      | 114.90952      |                   | 5.84       | 0.00  | 17,200,380.00    | 150              | 87,119.00     |
| R186             | On 01/08/2019 | Bond Future            | 7.75   | Call       | 14.38000    | 0.01438   |            | 32.36000    | 0.03236      |                | 14.380            | 5.67       | 0.04  | 0.00             | 0                | 620.00        |
| R186             | On 01/08/2019 | Bond Future            | 8.00   | Call       | 265.49000   | 0.26549   |            | 387.35000   | 0.38735      |                | 265.490           | 5.84       | 0.37  | 0.00             | 0                | 620.00        |
| R186             | On 01/08/2019 | Bond Future            | 8.30   | Call       | 1,464.95000 | 1.46495   |            | 1,694.04000 | 1.69404      |                | 1,464.950         | 6.11       | 0.90  | 0.00             | 0                | 6,000.00      |
| R186             | On 01/08/2019 | Bond Future            | 8.70   | Put        | 0.22000     | 0.00022   |            | 0.21000     | 0.00021      |                | 0.220             | 6.58       | 0.00  | 0.00             | 0                | 3,100.00      |
| R186             | On 01/08/2019 | Bond Future            | 9.05   | Call       | 5,690.78000 | 5.69078   |            | 5,931.10000 | 5.93110      |                | 5,690.780         | 6.90       | 1.00  | 0.00             | 0                | 6,000.00      |
| R186             | On 01/08/2019 | Bond Future            | 10.08  | Put        | 0.00000     | 0.00000   |            | 0.00000     | 0.00000      |                | 0.000             | 6.90       | 0.00  | 0.00             | 0                | 6,000.00      |
| R186             | On 07/11/2019 | Bond Future            |        |            | 8.10403     | 116.86763 |            | 8.05531     | 117.14826    |                |                   | 5.80       | 0.00  | 1,777,322,917.04 | 15,208           | 114,262.00    |
| R186             | On 07/11/2019 | Bond Future            | 8.20   | Put        | 1,235.85000 | 1.23585   |            | 1,124.61000 | 1.12461      |                | 1,235.850         | 5.94       | 0.44  | 0.00             | 0                | 7,500.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.23   | Call       | 1,887.07000 | 1.88707   |            | 2,061.33000 | 2.06133      |                | 1,887.070         | 5.96       | 0.58  | 0.00             | 0                | 5,000.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.73   | Put        | 425.07000   | 0.42507   |            | 380.12000   | 0.38012      |                | 425.070           | 6.48       | 0.19  | 0.00             | 0                | 5,000.00      |
| R186             | On 06/02/2020 | Bond Future            |        |            | 8.14265     | 113.67379 |            | 8.08353     | 114.00396    |                |                   | 5.97       | 0.00  | 0.00             | 0                | 0.00          |
| R186             | On 07/05/2020 | Bond Future            |        |            | 8.17055     | 115.80130 |            | 8.10244     | 116.16984    |                |                   | 6.11       | 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          |

| Contract Details | Strike        | Call / Put         | MTM  | Yield     | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R186/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        |      | 303.47556 | 303.47556   |           | 303.45964    | 303.45964      |                   |            | 0.00  | 11,532,071.28    | 38               | 1,100.00      |
| R197             | On 07/11/2019 | Bond Future        |      | 309.37502 | 309.37502   |           | 309.45304    | 309.45304      |                   |            | 0.00  | 11,756,250.76    | 38               | 1,445.00      |
| R197             | On 06/02/2020 | Bond Future        |      | 307.37698 | 307.37698   |           | 307.57469    | 307.57469      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R197             | On 07/05/2020 | Bond Future        |      | 313.19932 | 313.19932   |           | 313.48767    | 313.48767      |                   |            | 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        |      | 234.12429 | 234.12429   |           | 234.10881    | 234.10881      |                   |            | 0.00  | 151,244,291.34   | 646              | 2,268.00      |
| R202             | On 07/11/2019 | Bond Future        |      | 238.67566 | 238.67566   |           | 238.73229    | 238.73229      |                   |            | 0.00  | 154,184,476.36   | 646              | 9,082.00      |
| R202             | On 06/02/2020 | Bond Future        |      | 238.97475 | 238.97475   |           | 239.12424    | 239.12424      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R202             | On 07/05/2020 | Bond Future        |      | 243.50111 | 243.50111   |           | 243.72118    | 243.72118      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R2023            | On 01/08/2019 | Bond Future        |      | 7.21515   | 104.99683   |           | 7.14844      | 105.20586      |                   | 2.40       | 0.00  | 1,195,913,893.70 | 11,390           | 40,056.00     |
| R2023            | On 07/11/2019 | Bond Future        |      | 7.21933   | 103.07951   |           | 7.13556      | 103.32436      |                   | 2.60       | 0.00  | 667,233,668.23   | 6,473            | 46,291.00     |
| R2023            | On 06/02/2020 | Bond Future        |      | 7.21668   | 104.94090   |           | 7.11032      | 105.23036      |                   | 2.54       | 0.00  | 0.00             | 0                | 0.00          |
| R2023            | On 07/05/2020 | Bond Future        |      | 7.17423   | 102.97104   |           | 7.04609      | 103.29472      |                   | 2.66       | 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        |      | 8.72663   | 95.20186    |           | 8.65648      | 95.66328       |                   | 8.41       | 0.00  | 0.00             | 0                | 30,133.00     |
| R2030            | On 01/08/2019 | Bond Future        | 8.35 | Call      | 7.73000     | 0.00773   | 27.84000     | 0.02784        | 7.730             | 7.90       | 0.02  | 0.00             | 0                | 2,025.00      |
| R2030            | On 01/08/2019 | Bond Future        | 8.67 | Call      | 332.88000   | 0.33288   | 570.92000    | 0.57092        | 332.880           | 8.32       | 0.39  | 0.00             | 0                | 5,400.00      |
| R2030            | On 01/08/2019 | Bond Future        | 9.08 | Put       | 21.58000    | 0.02158   | 12.31000     | 0.01231        | 21.580            | 8.86       | 0.04  | 0.00             | 0                | 6,570.00      |
| R2030            | On 01/08/2019 | Bond Future        | 9.15 | Call      | 2,732.62000 | 2.73262   | 3,189.89000  | 3.18989        | 2,732.620         | 8.98       | 0.98  | 0.00             | 0                | 2,025.00      |
| R2030            | On 01/08/2019 | Bond Future        | 9.22 | Call      | 3,167.26000 | 3.16726   | 3,626.94000  | 3.62694        | 3,167.260         | 9.11       | 0.99  | 0.00             | 0                | 5,400.00      |
| R2030            | On 01/08/2019 | Bond Future        | 9.68 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             | 9.84       | 0.00  | 0.00             | 0                | 4,771.00      |
| R2030            | On 01/08/2019 | Bond Future        | 9.69 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             | 9.85       | 0.00  | 0.00             | 0                | 5,400.00      |
| R2030            | On 07/11/2019 | Bond Future        |      | 8.78330   | 97.02710    |           | 8.70577      | 97.52706       |                   | 8.37       | 0.00  | 2,468,078,342.70 | 25,437           | 43,134.00     |
| R2030            | On 07/11/2019 | Bond Future        | 8.60 | Call      | 1,204.88000 | 1.20488   | 1,424.60000  | 1.42460        | 1,204.880         | 8.23       | 0.40  | 0.00             | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 8.95 | Put       | 1,306.17000 | 1.30617   | 1,126.00000  | 1.12600        | 1,306.170         | 8.58       | 0.40  | 0.00             | 0                | 5,000.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.10 | Call      | 2,997.78000 | 2.99778   | 3,353.82000  | 3.35382        | 2,997.780         | 8.78       | 0.68  | 0.00             | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.76 | Put       | 281.52000   | 0.28152   | 234.88000    | 0.23488        | 281.520           | 9.85       | 0.11  | 0.00             | 0                | 5,500.00      |
| R2030            | On 06/02/2020 | Bond Future        |      | 8.83610   | 94.77052    |           | 8.74966      | 95.31728       |                   | 8.69       | 0.00  | 0.00             | 0                | 0.00          |
| R2030            | On 07/05/2020 | Bond Future        |      | 8.88406   | 96.54431    |           | 8.78999      | 97.12818       |                   | 9.14       | 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        |      | 9.05742   | 96.85839    |           | 8.99740      | 97.28774       |                   | 9.31       | 0.00  | 4,711,288,947.99 | 48,641           | 25,122.00     |
| R2032            | On 07/11/2019 | Bond Future        |      | 9.12277   | 94.55572    |           | 9.05631      | 95.02291       |                   | 9.63       | 0.00  | 3,809,649,958.80 | 40,290           | 42,876.00     |
| R2032            | On 06/02/2020 | Bond Future        |      | 9.18257   | 96.26309    |           | 9.10844      | 96.77584       |                   | 9.63       | 0.00  | 0.00             | 0                | 0.00          |
| R2032            | On 07/05/2020 | Bond Future        |      | 9.23614   | 93.90415    |           | 9.15549      | 94.45322       |                   | 10.69      | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| 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        |        |            | 9.30261     |       | 100.34204  |           | 9.24265      | 100.81941      |                   | 10.13      | 0.00  | 0.00             | 0                | 73,166.00     |
| R2035            | On 07/11/2019 | Bond Future        |        |            | 9.37245     |       | 97.76492   |           | 9.30652      | 98.28175       |                   | 10.53      | 0.00  | 0.00             | 0                | 63,232.00     |
| R2035            | On 07/11/2019 | Bond Future        | 8.92   | Call       | 722.47000   |       | 0.72247    |           | 866.93000    | 0.86693        | 722.470           | 9.51       | 0.25  | 0.00             | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 9.52   | Call       | 2,833.75000 |       | 2.83375    |           | 3,159.10000  | 3.15910        | 2,833.750         | 10.56      | 0.59  | 0.00             | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 10.21  | Put        | 476.97000   |       | 0.47697    |           | 413.15000    | 0.41315        | 476.970           | 11.82      | 0.14  | 0.00             | 0                | 3,500.00      |
| R2035            | On 06/02/2020 | Bond Future        |        |            | 9.43874     |       | 99.53032   |           | 9.36566      | 100.09473      |                   | 10.56      | 0.00  | 0.00             | 0                | 0.00          |
| R2035            | On 07/05/2020 | Bond Future        |        |            | 9.49325     |       | 96.88828   |           | 9.41425      | 97.49047       |                   | 11.80      | 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        |        |            | 9.43764     |       | 92.18176   |           | 9.38780      | 92.58033       |                   | 11.22      | 0.00  | 2,405,851,754.24 | 26,099           | 48,291.00     |
| R2037            | On 07/11/2019 | Bond Future        |        |            | 9.50407     |       | 93.94909   |           | 9.44894      | 94.38403       |                   | 11.16      | 0.00  | 2,396,735,234.99 | 25,511           | 43,629.00     |
| R2037            | On 06/02/2020 | Bond Future        |        |            | 9.56646     |       | 91.38632   |           | 9.50490      | 91.86567       |                   | 11.73      | 0.00  | 0.00             | 0                | 0.00          |
| R2037            | On 07/05/2020 | Bond Future        |        |            | 9.62494     |       | 93.09682   |           | 9.55809      | 93.61102       |                   | 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        |        |            | 9.57278     |       | 95.04130   |           | 9.51293      | 95.55505       |                   | 11.67      | 0.00  | 0.00             | 0                | 37,799.00     |
| R2040            | On 07/11/2019 | Bond Future        |        |            | 9.64054     |       | 96.86343   |           | 9.57524      | 97.41673       |                   | 11.61      | 0.00  | 0.00             | 0                | 24,216.00     |
| R2040            | On 07/11/2019 | Bond Future        | 9.30   | Call       | 1,114.38000 |       | 1.11438    |           | 1,307.97000  | 1.30797        | 1,114.380         | 10.79      | 0.31  | 0.00             | 0                | 1,260.00      |
| R2040            | On 07/11/2019 | Bond Future        | 9.80   | Call       | 3,150.47000 |       | 3.15047    |           | 3,502.15000  | 3.50215        | 3,150.470         | 11.69      | 0.60  | 0.00             | 0                | 1,260.00      |
| R2040            | On 06/02/2020 | Bond Future        |        |            | 9.70422     |       | 94.10284   |           | 9.63241      | 94.70371       |                   | 12.23      | 0.00  | 0.00             | 0                | 0.00          |
| R2040            | On 07/05/2020 | Bond Future        |        |            | 9.76409     |       | 95.86420   |           | 9.68685      | 96.50305       |                   | 13.11      | 0.00  | 0.00             | 0                | 0.00          |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R2044            | On 01/08/2019 | Bond Future        |        |            | 9.64260     |       | 91.80539   |           | 9.58276      | 92.32777       |                   | 12.32      | 0.00  | 0.00             | 0                | 27,600.00     |
| R2044            | On 01/08/2019 | Bond Future        | 9.36   | Call       | 49.62000    |       | 0.04962    |           | 116.78000    | 0.11678        | 49.620            | 11.49      | 0.07  | 0.00             | 0                | 100.00        |
| R2044            | On 01/08/2019 | Bond Future        | 9.39   | Call       | 72.50000    |       | 0.07250    |           | 159.51000    | 0.15951        | 72.500            | 11.56      | 0.09  | 0.00             | 0                | 228.00        |
| R2044            | On 01/08/2019 | Bond Future        | 9.74   | Call       | 1,202.32000 |       | 1.20232    |           | 1,615.48000  | 1.61548        | 1,202.320         | 12.30      | 0.69  | 0.00             | 0                | 228.00        |
| R2044            | On 01/08/2019 | Bond Future        | 9.86   | Call       | 1,995.16000 |       | 1.99516    |           | 2,473.07000  | 2.47307        | 1,995.160         | 12.53      | 0.85  | 0.00             | 0                | 100.00        |
| R2044            | On 01/08/2019 | Bond Future        | 10.27  | Put        | 1.72000     |       | 0.00172    |           | 1.24000      | 0.00124        | 1.720             | 13.50      | 0.00  | 0.00             | 0                | 228.00        |
| R2044            | On 01/08/2019 | Bond Future        | 10.53  | Put        | 0.05000     |       | 0.00005    |           | 0.05000      | 0.00005        | 0.050             | 14.13      | 0.00  | 0.00             | 0                | 100.00        |
| R2044            | On 07/11/2019 | Bond Future        |        |            | 9.70885     |       | 93.56546   |           | 9.64379      | 94.12656       |                   | 12.26      | 0.00  | 0.00             | 0                | 19,205.00     |
| R2044            | On 07/11/2019 | Bond Future        | 9.19   | Call       | 689.36000   |       | 0.68936    |           | 829.47000    | 0.82947        | 689.360           | 11.12      | 0.22  | 0.00             | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 9.74   | Call       | 2,606.17000 |       | 2.60617    |           | 2,925.24000  | 2.92524        | 2,606.170         | 12.24      | 0.53  | 0.00             | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 10.52  | Put        | 607.90000   |       | 0.60790    |           | 531.49000    | 0.53149        | 607.900           | 13.91      | 0.16  | 0.00             | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        |        |            | 9.77105     |       | 90.87052   |           | 9.69977      | 91.47811       |                   | 12.94      | 0.00  | 0.00             | 0                | 0.00          |
| R2044            | On 06/02/2020 | Bond Future        | 9.09   | Call       | 1,083.40000 |       | 1.08340    |           | 1,244.27000  | 1.24427        | 1,083.400         | 11.84      | 0.24  | 0.00             | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 9.74   | Call       | 3,324.70000 |       | 3.32470    |           | 3,649.87000  | 3.64987        | 3,324.700         | 12.93      | 0.51  | 0.00             | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 10.78  | Put        | 1,082.37000 |       | 1.08237    |           | 979.63000    | 0.97963        | 1,082.370         | 14.90      | 0.19  | 0.00             | 0                | 328.00        |
| R2044            | On 07/05/2020 | Bond Future        |        |            | 9.82951     |       | 92.57147   |           | 9.75306      | 93.21620       |                   | 13.90      | 0.00  | 0.00             | 0                | 0.00          |
| R2044            | On 31/01/2044 | 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 |
|------------------|---------------|--------------------|-------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R2048            | On 01/08/2019 | Bond Future        |       | 9.62236   | 95.32106    |           | 9.56246      | 95.86143       |                   | 12.17      | 0.00  | 0.00             | 0                | 39,862.00     |
| R2048            | On 07/11/2019 | Bond Future        |       | 9.68937   | 92.71110    |           | 9.62434      | 93.29056       |                   | 12.72      | 0.00  | 0.00             | 0                | 61,685.00     |
| R2048            | On 06/02/2020 | Bond Future        |       | 9.75271   | 94.38530    |           | 9.68160      | 95.01152       |                   | 12.82      | 0.00  | 0.00             | 0                | 0.00          |
| R2048            | On 07/05/2020 | Bond Future        |       | 9.80575   | 91.71041    |           | 9.72965      | 92.37411       |                   | 14.46      | 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        |       | 6.23777   | 100.83339   |           | 6.14449      | 100.87402      |                   | 0.14       | 0.00  | 171,315,929.61   | 1,699            | 2,784.00      |
| R207             | On 07/11/2019 | Bond Future        |       | 4.76379   | 102.76659   |           | 4.35691      | 102.83936      |                   | 0.05       | 0.00  | 0.00             | 0                | 3,328.00      |
| 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        |       | 6.28342   | 103.07038   |           | 6.20328      | 103.19500      |                   | 0.68       | 0.00  | 850,639,846.14   | 8,253            | 3,444.00      |
| R208             | On 07/11/2019 | Bond Future        |       | 6.09264   | 101.64307   |           | 5.97223      | 101.80172      |                   | 0.67       | 0.00  | 850,040,994.41   | 8,363            | 8,466.00      |
| R208             | On 06/02/2020 | Bond Future        |       | 5.81054   | 103.47850   |           | 5.62659      | 103.67963      |                   | 0.61       | 0.00  | 0.00             | 0                | 0.00          |
| R208             | On 07/05/2020 | Bond Future        |       | 5.29299   | 102.01086   |           | 5.02282      | 102.24462      |                   | 0.58       | 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        |       | 9.32203   | 76.44505    |           | 9.27212      | 76.78386       |                   | 11.61      | 0.00  | 4,823,376,874.80 | 63,096           | 67,675.00     |
| R209             | On 01/08/2019 | Bond Future        | 10.46 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             | 13.63      | 0.00  | 0.00             | 0                | 7,541.00      |
| R209             | On 07/11/2019 | Bond Future        |       | 9.38388   | 74.75937    |           | 9.32890      | 75.12808       |                   | 12.10      | 0.00  | 5,548,939,478.88 | 74,224           | 85,041.00     |
| R209             | On 07/11/2019 | Bond Future        | 8.92  | Call      | 650.28000   | 0.65028   | 754.82000    | 0.75482        | 650.280           | 11.03      | 0.25  | 0.00             | 0                | 8,000.00      |
| R209             | On 07/11/2019 | Bond Future        | 9.33  | Call      | 1,742.28000 | 1.74228   | 1,934.91000  | 1.93491        | 1,742.280         | 11.85      | 0.48  | 0.00             | 0                | 8,000.00      |
| R209             | On 07/11/2019 | Bond Future        | 9.77  | Put       | 979.15000   | 0.97915   | 882.77000    | 0.88277        | 979.150           | 12.53      | 0.30  | 0.00             | 0                | 8,000.00      |
| R209             | On 06/02/2020 | Bond Future        |       | 9.44031   | 76.10935    |           | 9.37930      | 76.51401       |                   | 12.15      | 0.00  | 0.00             | 0                | 0.00          |
| R209             | On 07/05/2020 | Bond Future        |       | 9.49140   | 74.38180    |           | 9.42537      | 74.81519       |                   | 13.49      | 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        |       | 191.29666 | 191.29666   |           | 191.28476    | 191.28476      |                   |            | 0.00  | 206,026,502.82   | 1,077            | 360.00        |
| R210             | On 07/11/2019 | Bond Future        |       | 192.40932 | 192.40932   |           | 192.45631    | 192.45631      |                   |            | 0.00  | 207,224,837.64   | 1,077            | 1,772.00      |
| R210             | On 06/02/2020 | Bond Future        |       | 195.92973 | 195.92973   |           | 196.05228    | 196.05228      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R210             | On 07/05/2020 | Bond Future        |       | 196.99015 | 196.99015   |           | 197.17023    | 197.17023      |                   |            | 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          |

| 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       |
|--------------------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------------------|------------------|---------------------|
| R212                           | On 01/08/2019 | Bond Future        | 160.66070 |       | 160.66070  |           | 160.65364    | 160.65364      |                   |            | 0.00  | 0.00                     | 0                | 5,006.00            |
| R212                           | On 07/11/2019 | Bond Future        | 163.78391 |       | 163.78391  |           | 163.82661    | 163.82661      |                   |            | 0.00  | 0.00                     | 0                | 2,684.00            |
| R212                           | On 06/02/2020 | Bond Future        | 164.53475 |       | 164.53475  |           | 164.64171    | 164.64171      |                   |            | 0.00  | 0.00                     | 0                | 0.00                |
| R212                           | On 07/05/2020 | Bond Future        | 167.65125 |       | 167.65125  |           | 167.80679    | 167.80679      |                   |            | 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        | 8.92182   |       | 89.32255   |           | 8.85169      | 89.77719       |                   | 9.04       | 0.00  | 116,119,315.00           | 1,300            | 14,755.00           |
| R213                           | On 07/11/2019 | Bond Future        | 8.98499   |       | 87.48512   |           | 8.90800      | 87.97551       |                   | 9.40       | 0.00  | 1,300,203,853.44         | 14,862           | 19,684.00           |
| R213                           | On 06/02/2020 | Bond Future        | 9.04489   |       | 89.06490   |           | 8.95969      | 89.59840       |                   | 9.39       | 0.00  | 0.00                     | 0                | 0.00                |
| R213                           | On 07/05/2020 | Bond Future        | 9.09219   |       | 87.17864   |           | 9.00006      | 87.74662       |                   | 10.30      | 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        | 9.60234   |       | 74.76494   |           | 9.54245      | 75.18595       |                   | 12.63      | 0.00  | 866,525,654.60           | 11,590           | 11,083.00           |
| R214                           | On 07/11/2019 | Bond Future        | 9.66932   |       | 72.90188   |           | 9.60431      | 73.35365       |                   | 13.17      | 0.00  | 0.00                     | 0                | 14,635.00           |
| R214                           | On 06/02/2020 | Bond Future        | 9.73261   |       | 74.21836   |           | 9.66155      | 74.70676       |                   | 13.23      | 0.00  | 0.00                     | 0                | 0.00                |
| R214                           | On 07/05/2020 | Bond Future        | 9.78561   |       | 72.30811   |           | 9.70957      | 72.82599       |                   | 14.78      | 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>48,491,575,012.37</b> | <b>452,453</b>   | <b>1 336 474.00</b> |
| <b>Grand Total:</b>            |               |                    |           |       |            |           |              |                |                   |            |       | <b>48,491,575,012.37</b> | <b>452,453</b>   | <b>1 336 474.00</b> |