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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2019

| 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 | 94.88000  | 94.88000   |           | 94.92000     | 94.92000       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| AL37               | On 07/11/2019 | Index Future       | 668.14200 | 668.14200  |           | 668.31700    | 668.31700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 06/02/2020 | Index Future       | 680.13200 | 680.13200  |           | 680.31000    | 680.31000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 07/05/2020 | Index Future       | 692.63400 | 692.63400  |           | 692.81500    | 692.81500      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/11/2019 | Index Future       | 778.86200 | 778.86200  |           | 780.23700    | 780.23700      |                   |            | 0.00  | 0.00        | 0                | 120.00        |
| AL7T               | On 06/02/2020 | Index Future       | 792.83900 | 792.83900  |           | 794.23800    | 794.23800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/05/2020 | Index Future       | 807.41200 | 807.41200  |           | 808.83700    | 808.83700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 07/11/2019 | Index Future       | 697.26300 | 697.26300  |           | 698.03700    | 698.03700      |                   |            | 0.00  | 0.00        | 0                | 220.00        |
| ALBI               | On 06/02/2020 | Index Future       | 709.77600 | 709.77600  |           | 710.56300    | 710.56300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 07/05/2020 | Index Future       | 722.82200 | 722.82200  |           | 723.62400    | 723.62400      |                   |            | 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        | 10.80540  |       | 77.71225   |           | 10.78861     | 77.81081       |                   |            | 0.00  | 0.00         | 0                | 350.00        |
| ES33             | On 06/02/2020 | Bond Future        | 10.92224  |       | 79.10684   |           | 10.90486     | 79.20701       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES33             | On 07/05/2020 | Bond Future        | 11.03516  |       | 76.76708   |           | 11.01714     | 76.86913       |                   |            | 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        | 11.16020  |       | 78.65285   |           | 11.15889     | 78.66159       |                   |            | 0.00  | 0.00         | 0                | 4,919.00      |
| ES42             | On 06/02/2020 | Bond Future        | 11.27234  |       | 80.06413   |           | 11.27101     | 80.07285       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES42             | On 07/05/2020 | Bond Future        | 11.38536  |       | 77.27125   |           | 11.38397     | 77.28021       |                   |            | 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               | 690.26900 |       | 690.26900  |           | 691.05400    | 691.05400      |                   |            | 0.00  | 0.00         | 0                | 1,198.00      |
| GOVI             | On 06/02/2020 | GOVI               | 702.65600 |       | 702.65600  |           | 703.45400    | 703.45400      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| GOVI             | On 07/05/2020 | GOVI               | 715.57200 |       | 715.57200  |           | 716.38500    | 716.38500      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| I2025            | On 07/11/2019 | Bond Future        | 137.41275 |       | 137.41275  |           | 137.41695    | 137.41695      |                   |            | 0.00  | 1,374,127.50 | 10               | 1,461.00      |
| I2025            | On 06/02/2020 | Bond Future        | 138.43813 |       | 138.43813  |           | 138.44213    | 138.44213      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| I2025            | On 07/05/2020 | Bond Future        | 141.01533 |       | 141.01533  |           | 141.01945    | 141.01945      |                   |            | 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        | 101.83700 |       | 101.83700  |           | 102.01329    | 102.01329      |                   |            | 0.00  | 0.00         | 0                | 4,260.00      |
| I2029            | On 06/02/2020 | Bond Future        | 103.68929 |       | 103.68929  |           | 103.86858    | 103.86858      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| I2029            | On 07/05/2020 | Bond Future        | 104.50696 |       | 104.50696  |           | 104.68956    | 104.68956      |                   |            | 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        | 102.61680 |       | 102.61680  |           | 102.73590    | 102.73590      |                   |            | 0.00  | 0.00         | 0                | 6,260.00      |
| I2033            | On 06/02/2020 | Bond Future        | 104.48332 |       | 104.48332  |           | 104.60429    | 104.60429      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 07/05/2020 | Bond Future        | 105.23277 |       | 105.23277  |           | 105.35603    | 105.35603      |                   |            | 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        | 120.53462 |       | 120.53462  |           | 120.88413    | 120.88413      |                   |            | 0.00  | 0.00         | 0                | 21,859.00     |
| I2038            | On 06/02/2020 | Bond Future        | 121.06890 |       | 121.06890  |           | 121.42423    | 121.42423      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| I2038            | On 07/05/2020 | Bond Future        | 123.32277 |       | 123.32277  |           | 123.68477    | 123.68477      |                   |            | 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            |      | 111.01446 | 111.01446   |           | 111.32001    | 111.32001      |                   |            | 0.00  | 0.00          | 0                | 17,994.00     |
| I2046            | On 06/02/2020 | Bond Future            |      | 113.03376 | 113.03376   |           | 113.34451    | 113.34451      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2046            | On 07/05/2020 | Bond Future            |      | 113.38969 | 113.38969   |           | 113.70641    | 113.70641      |                   |            | 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            |      | 115.82114 | 115.82114   |           | 115.82137    | 115.82137      |                   |            | 0.00  | 0.00          | 0                | 12,916.00     |
| I2050            | On 06/02/2020 | Bond Future            |      | 116.09231 | 116.09231   |           | 116.09207    | 116.09207      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2050            | On 07/05/2020 | Bond Future            |      | 118.25338 | 118.25338   |           | 118.25338    | 118.25338      |                   |            | 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           |      | 262.17000 | 262.17000   |           | 262.39900    | 262.39900      |                   |            | 0.00  | 0.00          | 0                | 1,017.00      |
| IGOV             | On 06/02/2020 | Index Future           |      | 266.93800 | 266.93800   |           | 267.17200    | 267.17200      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| IGOV             | On 07/05/2020 | Index Future           |      | 271.90800 | 271.90800   |           | 272.14600    | 272.14600      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/09/2019 | Jibar Tradeable Future |      | 7.07000   | 92.93000    |           | 7.07000      | 92.93000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/12/2019 | Jibar Tradeable Future |      | 7.13000   | 92.87000    |           | 7.13000      | 92.87000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 07/11/2019 | Bond Future            |      | 8.18333   | 116.41277   |           | 8.15392      | 116.58119      |                   | 5.64       | 0.00  | 45,983,044.15 | 395              | 127,439.00    |
| R186             | On 07/11/2019 | Bond Future            | 8.20 | Put       | 982.56000   | 0.98256   | 914.55000    | 0.91455        | 982.560           | 5.61       | 0.48  | 0.00          | 0                | 7,500.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.23 | Call      | 1,170.65000 | 1.17065   | 1,275.39000  | 1.27539        | 1,170.650         | 5.63       | 0.55  | 0.00          | 0                | 4,955.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.25 | Put       | 854.21000   | 0.85421   | 793.37000    | 0.79337        | 854.210           | 5.64       | 0.44  | 0.00          | 0                | 3,750.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.25 | Call      | 1,234.81000 | 1.23481   | 1,342.39000  | 1.34239        | 1,234.810         | 5.64       | 0.56  | 0.00          | 0                | 3,750.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.73 | Put       | 182.34000   | 0.18234   | 168.27000    | 0.16827        | 182.340           | 6.06       | 0.13  | 0.00          | 0                | 4,955.00      |
| R186             | On 06/02/2020 | Bond Future            |      | 8.22826   | 113.19787   |           | 8.19742      | 113.36902      |                   | 6.30       | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 06/02/2020 | Bond Future            | 8.11 | Call      | 1,477.85000 | 1.47785   | 1,567.82000  | 1.56782        | 1,477.850         | 6.20       | 0.45  | 0.00          | 0                | 1,007.00      |
| R186             | On 06/02/2020 | Bond Future            | 8.50 | Put       | 1,207.37000 | 1.20737   | 1,157.09000  | 1.15709        | 1,207.370         | 6.51       | 0.37  | 0.00          | 0                | 1,007.00      |
| R186             | On 06/02/2020 | Bond Future            | 9.00 | Put       | 579.02000   | 0.57902   | 554.58000    | 0.55458        | 579.020           | 7.14       | 0.20  | 0.00          | 0                | 1,007.00      |
| R186             | On 07/05/2020 | Bond Future            |      | 8.26763   | 115.27866   |           | 8.23517      | 115.45306      |                   | 6.04       | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 07/05/2020 | Bond Future            | 7.60 | Call      | 699.17000   | 0.69917   | 748.70000    | 0.74870        | 699.170           | 5.35       | 0.24  | 0.00          | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.28 | Call      | 2,291.39000 | 2.29139   | 2,394.35000  | 2.39435        | 2,291.390         | 6.07       | 0.51  | 0.00          | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.93 | Put       | 1,152.59000 | 1.15259   | 1,115.01000  | 1.11501        | 1,152.590         | 6.88       | 0.28  | 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            |      | 308.86976 | 308.86976   |           | 309.00611    | 309.00611      |                   |            | 0.00  | 0.00          | 0                | 2,507.00      |
| R197             | On 06/02/2020 | Bond Future            |      | 306.82977 | 306.82977   |           | 306.96778    | 306.96778      |                   |            | 0.00  | 0.00          | 0                | 40.00         |
| R197             | On 07/05/2020 | Bond Future            |      | 312.54171 | 312.54171   |           | 312.68248    | 312.68248      |                   |            | 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            |      | 233.15929 | 233.15929   |           | 233.54801    | 233.54801      |                   |            | 0.00  | 0.00          | 0                | 9,089.00      |
| R202             | On 06/02/2020 | Bond Future            |      | 233.33278 | 233.33278   |           | 233.72766    | 233.72766      |                   |            | 0.00  | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R202             | On 07/05/2020 | Bond Future        |        |            | 237.67647   |       | 237.67647  |           | 238.07894    | 238.07894      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2023            | On 07/11/2019 | Bond Future        |        |            | 7.26612     |       | 102.94306  |           | 7.26657      | 102.94175      |                   | 2.52       | 0.00  | 0.00          | 0                | 53,397.00     |
| R2023            | On 06/02/2020 | Bond Future        |        |            | 7.27213     |       | 104.79040  |           | 7.27271      | 104.78883      |                   | 2.69       | 0.00  | 0.00          | 0                | 0.00          |
| R2023            | On 07/05/2020 | Bond Future        |        |            | 7.24861     |       | 102.78374  |           | 7.24921      | 102.78223      |                   | 2.68       | 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        |        |            | 8.89590     |       | 96.30713   |           | 8.86711      | 96.49053       |                   | 8.30       | 0.00  | 26,869,689.27 | 279              | 73,011.00     |
| R2030            | On 07/11/2019 | Bond Future        | 8.60   | Call       | 520.61000   |       | 0.52061    |           | 545.69000    | 0.54569        | 520.610           | 8.15       | 0.28  | 0.00          | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 8.95   | Put        | 1,126.21000 |       | 1.12621    |           | 1,019.52000  | 1.01952        | 1,126.210         | 8.52       | 0.45  | 0.00          | 0                | 5,000.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.10   | Call       | 2,059.30000 |       | 2.05930    |           | 2,150.68000  | 2.15068        | 2,059.300         | 8.73       | 0.66  | 0.00          | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.20   | Put        | 594.23000   |       | 0.59423    |           | 510.38000    | 0.51038        | 594.230           | 8.90       | 0.28  | 0.00          | 0                | 2,750.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.25   | Put        | 519.33000   |       | 0.51933    |           | 439.61000    | 0.43961        | 519.330           | 8.98       | 0.25  | 0.00          | 0                | 5,333.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.30   | Put        | 453.18000   |       | 0.45318    |           | 379.92000    | 0.37992        | 453.180           | 9.07       | 0.22  | 0.00          | 0                | 2,750.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.35   | Put        | 394.54000   |       | 0.39454    |           | 327.57000    | 0.32757        | 394.540           | 9.15       | 0.20  | 0.00          | 0                | 2,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.76   | Put        | 118.57000   |       | 0.11857    |           | 92.39000     | 0.09239        | 118.570           | 9.84       | 0.07  | 0.00          | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.85   | Put        | 83.78000    |       | 0.08378    |           | 69.18000     | 0.06918        | 83.780            | 9.84       | 0.05  | 0.00          | 0                | 2,500.00      |
| R2030            | On 06/02/2020 | Bond Future        |        |            | 8.95475     |       | 94.02673   |           | 8.92489      | 94.21319       |                   | 9.18       | 0.00  | 0.00          | 0                | 0.00          |
| R2030            | On 06/02/2020 | Bond Future        | 8.40   | Call       | 759.23000   |       | 0.75923    |           | 818.38000    | 0.81838        | 759.230           | 8.49       | 0.26  | 0.00          | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.00   | Call       | 2,332.85000 |       | 2.33285    |           | 2,445.45000  | 2.44545        | 2,332.850         | 9.18       | 0.53  | 0.00          | 0                | 5,820.00      |
| R2030            | On 07/05/2020 | Bond Future        |        |            | 9.01243     |       | 95.75512   |           | 8.98140      | 95.94509       |                   | 8.96       | 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        |        |            | 9.26595     |       | 93.56002   |           | 9.23754      | 93.75643       |                   | 9.71       | 0.00  | 0.00          | 0                | 47,957.00     |
| R2032            | On 06/02/2020 | Bond Future        |        |            | 9.33232     |       | 95.23897   |           | 9.30294      | 95.43867       |                   | 10.18      | 0.00  | 0.00          | 0                | 0.00          |
| R2032            | On 07/05/2020 | Bond Future        |        |            | 9.39587     |       | 92.82964   |           | 9.36544      | 93.03303       |                   | 10.46      | 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        |        |            | 9.52951     |       | 96.54986   |           | 9.51146      | 96.68835       |                   | 10.58      | 0.00  | 41,033,690.50 | 425              | 93,932.00     |
| R2035            | On 07/11/2019 | Bond Future        | 8.92   | Call       | 170.87000   |       | 0.17087    |           | 195.33000    | 0.19533        | 170.870           | 9.55       | 0.10  | 0.00          | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 9.52   | Call       | 1,579.28000 |       | 1.57928    |           | 1,672.97000  | 1.67297        | 1,579.280         | 10.61      | 0.50  | 0.00          | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 10.21  | Put        | 287.69000   |       | 0.28769    |           | 284.17000    | 0.28417        | 287.690           | 11.95      | 0.12  | 0.00          | 0                | 3,500.00      |
| R2035            | On 06/02/2020 | Bond Future        |        |            | 9.60256     |       | 98.28252   |           | 9.58392      | 98.42330       |                   | 11.10      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 07/05/2020 | Bond Future        |        |            | 9.66669     |       | 95.58535   |           | 9.64743      | 95.72876       |                   | 11.47      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 07/05/2020 | Bond Future        | 9.11   | Call       | 1,667.81000 |       | 1.66781    |           | 1,739.07000  | 1.73907        | 1,667.810         | 10.74      | 0.32  | 0.00          | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 9.75   | Call       | 3,843.50000 |       | 3.84350    |           | 3,948.05000  | 3.94805        | 3,843.500         | 11.47      | 0.55  | 0.00          | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 10.75  | Put        | 1,169.90000 |       | 1.16990    |           | 1,164.54000  | 1.16454        | 1,169.900         | 12.91      | 0.20  | 0.00          | 0                | 5,000.00      |
| R2035            | On 06/08/2020 | Bond Future        |        |            | 9.72991     |       | 97.36559   |           | 9.71001      | 97.51161       |                   | 11.69      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 2,434.04000 |       | 2.43404    |           | 2,514.33000  | 2.51433        | 2,434.040         | 12.40      | 0.34  | 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        |        |            | 9.66716     |       | 92.68036   |           | 9.64901      | 92.82025       |                   | 11.22      | 0.00  | 0.00          | 0                | 60,745.00     |
| R2037            | On 06/02/2020 | Bond Future        |        |            | 9.73615     |       | 90.08432   |           | 9.71744      | 90.22650       |                   | 12.35      | 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        |        |            | 9.80405     |       | 91.74029   |           | 9.78473      | 91.88515       |                   | 12.19      | 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        |        |            | 9.81816     |       | 95.38397   |           | 9.82048      | 95.36489       |                   | 11.70      | 0.00  | 0.00          | 0                | 40,851.00     |
| R2040            | On 07/11/2019 | Bond Future        | 9.30   | Call       | 311.10000   |       | 0.31110    |           | 317.45000    | 0.31745        | 311.100           | 10.84      | 0.15  | 0.00          | 0                | 1,260.00      |
| R2040            | On 07/11/2019 | Bond Future        | 9.80   | Call       | 1,699.17000 |       | 1.69917    |           | 1,706.71000  | 1.70671        | 1,699.170         | 11.78      | 0.50  | 0.00          | 0                | 1,260.00      |
| R2040            | On 06/02/2020 | Bond Future        |        |            | 9.88879     |       | 92.58583   |           | 9.89120      | 92.56628       |                   | 12.90      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 07/05/2020 | Bond Future        |        |            | 9.95829     |       | 94.28784   |           | 9.96078      | 94.26790       |                   | 12.75      | 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        |        |            | 9.86681     |       | 92.22668   |           | 9.86396      | 92.25054       |                   | 12.32      | 0.00  | 0.00          | 0                | 38,111.00     |
| R2044            | On 07/11/2019 | Bond Future        | 9.19   | Call       | 145.82000   |       | 0.14582    |           | 153.70000    | 0.15370        | 145.820           | 11.16      | 0.08  | 0.00          | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 9.74   | Call       | 1,313.56000 |       | 1.31356    |           | 1,340.23000  | 1.34023        | 1,313.560         | 12.30      | 0.42  | 0.00          | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 10.52  | Put        | 381.13000   |       | 0.38113    |           | 388.73000    | 0.38873        | 381.130           | 14.07      | 0.14  | 0.00          | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        |        |            | 9.93513     |       | 89.49716   |           | 9.93221      | 89.52130       |                   | 13.61      | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 06/02/2020 | Bond Future        | 9.09   | Call       | 535.11000   |       | 0.53511    |           | 545.76000    | 0.54576        | 535.110           | 11.96      | 0.16  | 0.00          | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 9.74   | Call       | 2,288.54000 |       | 2.28854    |           | 2,311.23000  | 2.31123        | 2,288.540         | 13.24      | 0.43  | 0.00          | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 10.78  | Put        | 1,010.56000 |       | 1.01056    |           | 1,015.46000  | 1.01546        | 1,010.560         | 15.09      | 0.20  | 0.00          | 0                | 328.00        |
| R2044            | On 07/05/2020 | Bond Future        |        |            | 10.00224    |       | 91.14241   |           | 9.99923      | 91.16699       |                   | 13.45      | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 07/05/2020 | Bond Future        | 9.26   | Call       | 1,407.16000 |       | 1.40716    |           | 1,422.42000  | 1.42242        | 1,407.160         | 12.43      | 0.27  | 0.00          | 0                | 556.00        |
| R2044            | On 07/05/2020 | Bond Future        | 9.33   | Call       | 1,590.74000 |       | 1.59074    |           | 1,607.01000  | 1.60701        | 1,590.740         | 12.54      | 0.29  | 0.00          | 0                | 100.00        |
| R2044            | On 07/05/2020 | Bond Future        | 9.91   | Call       | 3,572.38000 |       | 3.57238    |           | 3,596.79000  | 3.59679        | 3,572.380         | 13.34      | 0.49  | 0.00          | 0                | 556.00        |
| R2044            | On 07/05/2020 | Bond Future        | 9.98   | Call       | 3,862.03000 |       | 3.86203    |           | 3,886.18000  | 3.88618        | 3,862.030         | 13.43      | 0.51  | 0.00          | 0                | 100.00        |
| R2044            | On 07/05/2020 | Bond Future        | 11.02  | Put        | 1,472.46000 |       | 1.47246    |           | 1,478.33000  | 1.47833        | 1,472.460         | 15.14      | 0.22  | 0.00          | 0                | 556.00        |
| R2044            | On 07/05/2020 | Bond Future        | 11.09  | Put        | 1,351.83000 |       | 1.35183    |           | 1,357.62000  | 1.35762        | 1,351.830         | 15.14      | 0.20  | 0.00          | 0                | 100.00        |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 07/11/2019 | Bond Future        |        |            | 9.84745     |       | 91.32870   |           | 9.84462      | 91.35313       |                   | 12.72      | 0.00  | 50,230,785.00 | 550              | 86,334.00     |
| R2048            | On 06/02/2020 | Bond Future        |        |            | 9.91688     |       | 92.96772   |           | 9.91399      | 92.99234       |                   | 13.40      | 0.00  | 0.00          | 0                | 100.00        |
| R2048            | On 07/05/2020 | Bond Future        |        |            | 9.97831     |       | 90.23620   |           | 9.97532      | 90.26139       |                   | 13.91      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 06/08/2020 | Bond Future        |        |            | 10.03884    |       | 91.91685   |           | 10.03577     | 91.94241       |                   | 14.25      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 06/08/2020 | Bond Future        | 9.25   | Call       | 2,624.08000 |       | 2.62408    |           | 2,646.02000  | 2.64602        | 2,624.080         | 15.01      | 0.33  | 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        |        |            | 6.63155     |       | 102.43390  |           | 6.61758      | 102.43639      |                   | 0.06       | 0.00  | 0.00          | 0                | 3,884.00      |
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 07/11/2019 | Bond Future        |        |            | 6.57113     |       | 101.01602  |           | 6.56768      | 101.02052      |                   | 0.73       | 0.00  | 0.00          | 0                | 10,069.00     |
| R208             | On 06/02/2020 | Bond Future        |        |            | 6.40843     |       | 102.82876  |           | 6.40444      | 102.83307      |                   | 0.70       | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 07/05/2020 | Bond Future        |        |            | 6.10279     |       | 101.31526  |           | 6.09755      | 101.31974      |                   | 0.59       | 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          |

| 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/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        |        |            | 9.53355     |       | 73.76889   |           | 9.51530      | 73.88864       |                   | 12.00      | 0.00  | 1,475,377.80 | 20               | 89,254.00     |
| R209             | On 07/11/2019 | Bond Future        | 8.92   | Call       | 159.02000   |       | 0.15902    |           | 179.77000    | 0.17977        | 159.020           | 10.98      | 0.11  | 0.00         | 0                | 8,000.00      |
| R209             | On 07/11/2019 | Bond Future        | 9.33   | Call       | 806.89000   |       | 0.80689    |           | 866.13000    | 0.86613        | 806.890           | 11.75      | 0.36  | 0.00         | 0                | 8,000.00      |
| R209             | On 07/11/2019 | Bond Future        | 9.50   | Call       | 1,290.12000 |       | 1.29012    |           | 1,365.86000  | 1.36586        | 1,290.120         | 12.00      | 0.48  | 0.00         | 0                | 5,000.00      |
| R209             | On 07/11/2019 | Bond Future        | 9.77   | Put        | 797.86000   |       | 0.79786    |           | 774.00000    | 0.77400        | 797.860           | 12.46      | 0.33  | 0.00         | 0                | 8,000.00      |
| R209             | On 06/02/2020 | Bond Future        |        |            | 9.59574     |       | 75.09265   |           | 9.57696      | 75.21442       |                   | 12.76      | 0.00  | 0.00         | 0                | 0.00          |
| R209             | On 07/05/2020 | Bond Future        |        |            | 9.65532     |       | 73.32149   |           | 9.63597      | 73.44551       |                   | 13.11      | 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        |        |            | 189.44189   |       | 189.44189  |           | 189.44638    | 189.44638      |                   |            | 0.00  | 0.00         | 0                | 2,132.00      |
| R210             | On 06/02/2020 | Bond Future        |        |            | 192.88766   |       | 192.88766  |           | 192.89167    | 192.89167      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R210             | On 07/05/2020 | Bond Future        |        |            | 193.82826   |       | 193.82826  |           | 193.83235    | 193.83235      |                   |            | 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        |        |            | 162.61224   |       | 162.61224  |           | 162.58745    | 162.58745      |                   |            | 0.00  | 0.00         | 0                | 7,384.00      |
| R212             | On 06/02/2020 | Bond Future        |        |            | 163.32416   |       | 163.32416  |           | 163.29845    | 163.29845      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R212             | On 07/05/2020 | Bond Future        |        |            | 166.36460   |       | 166.36460  |           | 166.33852    | 166.33852      |                   |            | 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        |        |            | 9.09492     |       | 86.79128   |           | 9.06638      | 86.97070       |                   | 9.28       | 0.00  | 0.00         | 0                | 21,564.00     |
| R213             | On 06/02/2020 | Bond Future        |        |            | 9.16036     |       | 88.34877   |           | 9.13082      | 88.53122       |                   | 9.90       | 0.00  | 0.00         | 0                | 0.00          |
| R213             | On 07/05/2020 | Bond Future        |        |            | 9.21642     |       | 86.42053   |           | 9.18584      | 86.60632       |                   | 10.09      | 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        |        |            | 9.80190     |       | 71.99430   |           | 9.79905      | 72.01362       |                   | 13.12      | 0.00  | 0.00         | 0                | 15,477.00     |
| R214             | On 06/02/2020 | Bond Future        |        |            | 9.87038     |       | 73.28625   |           | 9.86747      | 73.30574       |                   | 13.86      | 0.00  | 0.00         | 0                | 0.00          |
| R214             | On 07/05/2020 | Bond Future        |        |            | 9.93090     |       | 71.33481   |           | 9.92789      | 71.35476       |                   | 14.33      | 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          |

| 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>Total for Derivatives :</b> |        |            |           |            |           |              |                |                   |            |       | 166,966,714.22 | 1,679            | 1 057 163.00  |
| <b>Grand Total:</b>            |        |            |           |            |           |              |                |                   |            |       | 166,966,714.22 | 1,679            | 1 057 163.00  |