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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 10/01/2020

| 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 | 95.09000  | 95.09000   |           | 95.15000     | 95.15000       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| AL37               | On 06/02/2020 | Index Future       | 683.91700 | 683.91700  |           | 683.06800    | 683.06800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 07/05/2020 | Index Future       | 696.34100 | 696.34100  |           | 695.47700    | 695.47700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 06/08/2020 | Index Future       | 709.16100 | 709.16100  |           | 708.28000    | 708.28000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 06/02/2020 | Index Future       | 790.65000 | 790.65000  |           | 789.98200    | 789.98200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/05/2020 | Index Future       | 805.01300 | 805.01300  |           | 804.33300    | 804.33300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 06/08/2020 | Index Future       | 819.83400 | 819.83400  |           | 819.14000    | 819.14000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 06/02/2020 | Index Future       | 703.45400 | 703.45400  |           | 702.79000    | 702.79000      |                   |            | 0.00  | 0.00        | 0                | 416.00        |
| ALBI               | On 07/05/2020 | Index Future       | 716.23300 | 716.23300  |           | 715.55700    | 715.55700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 06/08/2020 | Index Future       | 729.41900 | 729.41900  |           | 728.73100    | 728.73100      |                   |            | 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 06/02/2020 | Bond Future        | 10.97111  | 78.82618  |            | 10.99268  | 78.70278     |                |                   |            | 0.00  | 0.00        | 0                | 350.00        |
| ES33             | On 07/05/2020 | Bond Future        | 11.08875  | 76.46474  |            | 11.11111  | 76.33910     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 06/08/2020 | Bond Future        | 11.20900  | 77.86445  |            | 11.23221  | 77.73641     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 05/11/2020 | Bond Future        | 11.33138  | 75.53327  |            | 11.35546  | 75.40285     |                |                   |            | 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 06/02/2020 | Bond Future        | 11.27409  | 80.05265  |            | 11.28547  | 79.97809     |                |                   |            | 0.00  | 0.00        | 0                | 4,919.00      |
| ES42             | On 07/05/2020 | Bond Future        | 11.38983  | 77.24245  |            | 11.40163  | 77.16652     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 06/08/2020 | Bond Future        | 11.50640  | 78.65558  |            | 11.51863  | 78.57824     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 05/11/2020 | Bond Future        | 11.62385  | 75.86921  |            | 11.63654  | 75.79038     |                |                   |            | 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 06/02/2020 | GOVI               | 695.53100 | 695.53100 |            | 694.88000 | 694.88000    |                |                   |            | 0.00  | 0.00        | 0                | 1,243.00      |
| GOVI             | On 07/05/2020 | GOVI               | 708.16600 | 708.16600 |            | 707.50400 | 707.50400    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 06/08/2020 | GOVI               | 721.20400 | 721.20400 |            | 720.52900 | 720.52900    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 06/02/2020 | Bond Future        | 135.99035 | 135.99035 |            | 135.93979 | 135.93979    |                |                   |            | 0.00  | 0.00        | 0                | 5,063.00      |
| I2025            | On 07/05/2020 | Bond Future        | 138.49428 | 138.49428 |            | 138.44281 | 138.44281    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 06/08/2020 | Bond Future        | 139.61118 | 139.61118 |            | 139.55870 | 139.55870    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 05/11/2020 | Bond Future        | 142.22220 | 142.22220 |            | 142.16868 | 142.16868    |                |                   |            | 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 06/02/2020 | Bond Future        | 101.24962 | 101.24962 |            | 101.50954 | 101.50954    |                |                   |            | 0.00  | 0.00        | 0                | 3,765.00      |
| I2029            | On 07/05/2020 | Bond Future        | 102.01025 | 102.01025 |            | 102.27497 | 102.27497    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 06/08/2020 | Bond Future        | 103.93298 | 103.93298 |            | 104.20263 | 104.20263    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 05/11/2020 | Bond Future        | 104.74309 | 104.74309 |            | 105.01768 | 105.01768    |                |                   |            | 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 06/02/2020 | Bond Future        | 101.30912 | 101.30912 |            | 101.43175 | 101.43175    |                |                   |            | 0.00  | 0.00        | 0                | 6,960.00      |
| I2033            | On 07/05/2020 | Bond Future        | 101.98852 | 101.98852 |            | 102.11345 | 102.11345    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 06/08/2020 | Bond Future        | 103.91082 | 103.91082 |            | 104.03809 | 104.03809    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 05/11/2020 | Bond Future        | 104.64248 | 104.64248 |            | 104.77211 | 104.77211    |                |                   |            | 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          |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| I2038            | On 06/02/2020 | Bond Future        |        |            | 116.27993   |       | 116.27993  |             | 116.87051    | 116.87051      |                   |            | 0.00  | 0.00           | 0                | 10,886.00     |
| I2038            | On 07/05/2020 | Bond Future        |        |            | 118.42095   |       | 118.42095  |             | 119.02241    | 119.02241      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2038            | On 06/08/2020 | Bond Future        |        |            | 118.97281   |       | 118.97281  |             | 119.58571    | 119.58571      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2038            | On 05/11/2020 | Bond Future        |        |            | 121.19782   |       | 121.19782  |             | 121.82203    | 121.82203      |                   |            | 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 06/02/2020 | Bond Future        |        |            | 107.70073   |       | 107.70073  |             | 107.80628    | 107.80628      |                   |            | 0.00  | 70,005,474.50  | 650              | 13,500.00     |
| I2046            | On 07/05/2020 | Bond Future        |        |            | 107.94970   |       | 107.94970  |             | 108.05714    | 108.05714      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 06/08/2020 | Bond Future        |        |            | 109.98438   |       | 109.98438  |             | 110.09389    | 110.09389      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 05/11/2020 | Bond Future        |        |            | 110.25985   |       | 110.25985  |             | 110.37121    | 110.37121      |                   |            | 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 06/02/2020 | Bond Future        |        |            | 109.49129   |       | 109.49129  |             | 109.71658    | 109.71658      |                   |            | 0.00  | 0.00           | 0                | 11,797.00     |
| I2050            | On 07/05/2020 | Bond Future        |        |            | 111.50733   |       | 111.50733  |             | 111.73674    | 111.73674      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 06/08/2020 | Bond Future        |        |            | 111.74399   |       | 111.74399  |             | 111.97774    | 111.97774      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 05/11/2020 | Bond Future        |        |            | 113.83382   |       | 113.83382  |             | 114.07179    | 114.07179      |                   |            | 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 06/02/2020 | Index Future       |        |            | 259.15500   |       | 259.15500  |             | 259.47900    | 259.47900      |                   |            | 0.00  | 0.00           | 0                | 1,004.00      |
| IGOV             | On 07/05/2020 | Index Future       |        |            | 263.92600   |       | 263.92600  |             | 264.25600    | 264.25600      |                   |            | 0.00  | 0.00           | 0                | 47.00         |
| IGOV             | On 06/08/2020 | Index Future       |        |            | 268.84800   |       | 268.84800  |             | 269.18400    | 269.18400      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 06/02/2020 | Bond Future        |        |            | 8.22355     |       | 113.22398  |             | 8.24945      | 113.08047      |                   | 5.69       | 0.00  | 185,687,327.20 | 1,640            | 101,901.00    |
| R186             | On 06/02/2020 | Bond Future        | 8.11   | Call       | 420.84000   |       | 0.42084    |             | 382.80000    | 0.38280        | 420.840           | 5.61       | 0.36  | 0.00           | 0                | 821.00        |
| R186             | On 06/02/2020 | Bond Future        | 8.50   | Put        | 199.57000   |       | 0.19957    |             | 239.30000    | 0.23930        | 199.570           | 5.88       | 0.20  | 0.00           | 0                | 821.00        |
| R186             | On 06/02/2020 | Bond Future        | 9.00   | Put        | 10.80000    |       | 0.01080    |             | 14.88000     | 0.01488        | 10.800            | 6.45       | 0.02  | 0.00           | 0                | 821.00        |
| R186             | On 07/05/2020 | Bond Future        |        |            | 8.26723     |       | 115.28080  |             | 8.29446      | 115.13476      |                   | 5.65       | 0.00  | 16,485,154.40  | 143              | 1,793.00      |
| R186             | On 07/05/2020 | Bond Future        | 7.60   | Call       | 283.05000   |       | 0.28305    |             | 264.36000    | 0.26436        | 283.050           | 5.36       | 0.16  | 0.00           | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future        | 7.90   | Put        | 2,656.05000 |       | 2.65605    | 2,764.94000 | 2.76494      | 2,656.050      | 5.48              | 5.48       | 0.70  | 0.00           | 0                | 2,500.00      |
| R186             | On 07/05/2020 | Bond Future        | 8.28   | Call       | 1,516.16000 |       | 1.51616    | 1,448.53000 | 1.44853      | 1,516.160      | 5.67              | 5.67       | 0.51  | 0.00           | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future        | 8.50   | Put        | 968.63000   |       | 0.96863    | 1,029.13000 | 1.02913      | 968.630        | 5.80              | 5.80       | 0.37  | 0.00           | 0                | 23,230.00     |
| R186             | On 07/05/2020 | Bond Future        | 8.93   | Put        | 429.67000   |       | 0.42967    | 462.70000   | 0.46270      | 429.670        | 6.23              | 6.23       | 0.19  | 0.00           | 0                | 6,000.00      |
| R186             | On 06/08/2020 | Bond Future        |        |            | 8.30976     |       | 112.09568  |             | 8.33847      | 111.94680      |                   | 5.94       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 05/11/2020 | Bond Future        |        |            | 8.34883     |       | 114.19195  |             | 8.37911      | 114.04033      |                   | 5.95       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 05/11/2020 | Bond Future        | 7.84   | Call       | 1,291.37000 |       | 1.29137    | 1,243.99000 | 1.24399      | 1,291.370      | 5.66              | 5.66       | 0.34  | 0.00           | 0                | 3,500.00      |
| R186             | On 05/11/2020 | Bond Future        | 8.34   | Call       | 2,409.10000 |       | 2.40910    | 2,336.90000 | 2.33690      | 2,409.100      | 5.89              | 5.89       | 0.51  | 0.00           | 0                | 3,500.00      |
| R186             | On 05/11/2020 | Bond Future        | 9.26   | Put        | 961.13000   |       | 0.96113    | 1,001.33000 | 1.00133      | 961.130        | 6.43              | 6.43       | 0.24  | 0.00           | 0                | 3,500.00      |
| 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 06/02/2020 | Bond Future        |        |            | 300.70805   |       | 300.70805  |             | 300.89852    | 300.89852      |                   |            | 0.00  | 0.00           | 0                | 2,540.00      |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R197             | On 07/05/2020 | Bond Future        |        |            | 306.24488   |       | 306.24488  |           | 306.43892    | 306.43892      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 06/08/2020 | Bond Future        |        |            | 304.28577   |       | 304.28577  |           | 304.48332    | 304.48332      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 05/11/2020 | Bond Future        |        |            | 309.97632   |       | 309.97632  |           | 310.17736    | 310.17736      |                   |            | 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 06/02/2020 | Bond Future        |        |            | 226.65402   |       | 226.65402  |           | 226.67552    | 226.67552      |                   |            | 0.00  | 0.00           | 0                | 8,469.00      |
| R202             | On 07/05/2020 | Bond Future        |        |            | 230.82746   |       | 230.82746  |           | 230.84914    | 230.84914      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 06/08/2020 | Bond Future        |        |            | 231.07150   |       | 231.07150  |           | 231.09375    | 231.09375      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 05/11/2020 | Bond Future        |        |            | 235.39297   |       | 235.39297  |           | 235.41559    | 235.41559      |                   |            | 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 06/02/2020 | Bond Future        |        |            | 7.13335     |       | 105.16760  |           | 7.17961      | 105.04167      |                   | 2.11       | 0.00  | 52,583,800.00  | 500              | 43,950.00     |
| R2023            | On 07/05/2020 | Bond Future        |        |            | 7.10496     |       | 103.14586  |           | 7.15574      | 103.01766      |                   | 2.14       | 0.00  | 0.00           | 0                | 13,512.00     |
| R2023            | On 06/08/2020 | Bond Future        |        |            | 7.05622     |       | 105.04548  |           | 7.11252      | 104.91473      |                   | 2.15       | 0.00  | 0.00           | 0                | 0.00          |
| R2023            | On 05/11/2020 | Bond Future        |        |            | 7.00005     |       | 103.07463  |           | 7.06294      | 102.94159      |                   | 2.22       | 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 06/02/2020 | Bond Future        |        |            | 9.03904     |       | 93.50301   |           | 9.04987      | 93.43600       |                   | 8.47       | 0.00  | 155,027,990.58 | 1,658            | 79,517.00     |
| R2030            | On 06/02/2020 | Bond Future        | 8.40   | Call       | 17.26000    |       | 0.01726    |           | 17.72000     | 0.01772        | 17.260            | 7.83       | 0.02  | 0.00           | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.00   | Call       | 744.78000   |       | 0.74478    |           | 730.00000    | 0.73000        | 744.780           | 8.47       | 0.46  | 0.00           | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.25   | Put        | 383.23000   |       | 0.38323    |           | 415.97000    | 0.41597        | 383.230           | 8.77       | 0.28  | 0.00           | 0                | 5,000.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.40   | Put        | 199.79000   |       | 0.19979    |           | 221.69000    | 0.22169        | 199.790           | 9.02       | 0.16  | 0.00           | 0                | 5,000.00      |
| R2030            | On 07/05/2020 | Bond Future        |        |            | 9.10331     |       | 95.20162   |           | 9.11456      | 95.13340       |                   | 8.49       | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 06/08/2020 | Bond Future        |        |            | 9.16878     |       | 92.94073   |           | 9.18049      | 92.87122       |                   | 9.12       | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 05/11/2020 | Bond Future        |        |            | 9.22764     |       | 94.68073   |           | 9.23982      | 94.60989       |                   | 9.13       | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 05/11/2020 | Bond Future        | 8.34   | Call       | 1,065.44000 |       | 1.06544    |           | 1,051.60000  | 1.05160        | 1,065.440         | 8.57       | 0.25  | 0.00           | 0                | 1,000.00      |
| R2030            | On 05/11/2020 | Bond Future        | 8.53   | Call       | 1,396.60000 |       | 1.39660    |           | 1,379.41000  | 1.37941        | 1,396.600         | 8.69       | 0.31  | 0.00           | 0                | 16,000.00     |
| R2030            | On 05/11/2020 | Bond Future        | 8.73   | Call       | 1,811.49000 |       | 1.81149    |           | 1,790.46000  | 1.79046        | 1,811.490         | 8.82       | 0.37  | 0.00           | 0                | 3,000.00      |
| R2030            | On 05/11/2020 | Bond Future        | 9.03   | Call       | 2,553.95000 |       | 2.55395    |           | 2,526.81000  | 2.52681        | 2,553.950         | 9.00       | 0.46  | 0.00           | 0                | 16,000.00     |
| R2030            | On 05/11/2020 | Bond Future        | 9.04   | Call       | 2,581.18000 |       | 2.58118    |           | 2,553.83000  | 2.55383        | 2,581.180         | 9.00       | 0.46  | 0.00           | 0                | 1,000.00      |
| R2030            | On 05/11/2020 | Bond Future        | 9.23   | Call       | 3,128.14000 |       | 3.12814    |           | 3,096.83000  | 3.09683        | 3,128.140         | 9.12       | 0.52  | 0.00           | 0                | 3,000.00      |
| R2030            | On 05/11/2020 | Bond Future        | 10.06  | Put        | 1,463.06000 |       | 1.46306    |           | 1,486.97000  | 1.48697        | 1,463.060         | 9.85       | 0.27  | 0.00           | 0                | 1,000.00      |
| R2030            | On 05/11/2020 | Bond Future        | 10.37  | Put        | 1,075.48000 |       | 1.07548    |           | 1,094.63000  | 1.09463        | 1,075.480         | 10.07      | 0.21  | 0.00           | 0                | 16,000.00     |
| R2030            | On 05/11/2020 | Bond Future        | 10.47  | Put        | 955.35000   |       | 0.95535    |           | 972.96000    | 0.97296        | 955.350           | 10.07      | 0.19  | 0.00           | 0                | 3,000.00      |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 06/02/2020 | Bond Future        |        |            | 9.42116     |       | 94.63869   |           | 9.43206      | 94.56541       |                   | 9.51       | 0.00  | 0.00           | 0                | 70,272.00     |
| R2032            | On 07/05/2020 | Bond Future        |        |            | 9.49092     |       | 92.19829   |           | 9.50221      | 92.12370       |                   | 9.96       | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 06/08/2020 | Bond Future        |        |            | 9.56129     |       | 93.88987   |           | 9.57300      | 93.81384       |                   | 10.39      | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 05/11/2020 | Bond Future        |        |            | 9.63055     |       | 91.48905   |           | 9.64269      | 91.41161       |                   | 10.76      | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 05/11/2020 | Bond Future        | 8.94   | Call       | 1,645.68000 |       | 1.64568    |           | 1,626.34000  | 1.62634        | 1,645.680         | 10.20      | 0.32  | 0.00           | 0                | 1,000.00      |
| R2032            | On 05/11/2020 | Bond Future        | 9.11   | Call       | 2,035.30000 |       | 2.03530    |           | 2,012.48000  | 2.01248        | 2,035.300         | 10.32      | 0.37  | 0.00           | 0                | 3,000.00      |
| R2032            | On 05/11/2020 | Bond Future        | 9.44   | Call       | 2,933.02000 |       | 2.93302    |           | 2,903.04000  | 2.90304        | 2,933.020         | 10.55      | 0.46  | 0.00           | 0                | 1,000.00      |
| R2032            | On 05/11/2020 | Bond Future        | 9.61   | Call       | 3,464.93000 |       | 3.46493    |           | 3,431.18000  | 3.43118        | 3,464.930         | 10.67      | 0.51  | 0.00           | 0                | 3,000.00      |

| 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 05/11/2020 | Bond Future        | 10.99  | Put        | 982.24000   |       | 0.98224    | 1,000.29000 | 1.00029      | 982.240        | 11.77             | 0.18       | 0.00  | 0           | 3,000.00         |               |
| R2032            | On 05/11/2020 | Bond Future        | 11.08  | Put        | 882.59000   |       | 0.88259    | 899.30000   | 0.89930      | 882.590        | 11.77             | 0.16       | 0.00  | 0           | 1,000.00         |               |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2035            | On 06/02/2020 | Bond Future        |        |            | 9.76387     |       | 97.07695   | 9.77993     | 96.95816     |                | 10.45             | 0.00       | 0.00  | 0           | 118,505.00       |               |
| R2035            | On 07/05/2020 | Bond Future        |        |            | 9.83613     |       | 94.33739   | 9.85272     | 94.21651     |                | 10.98             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2035            | On 07/05/2020 | Bond Future        | 9.11   | Call       | 435.74000   |       | 0.43574    | 421.95000   | 0.42195      | 435.740        | 9.83              | 0.16       | 0.00  | 0           | 5,000.00         |               |
| R2035            | On 07/05/2020 | Bond Future        | 9.18   | Call       | 547.55000   |       | 0.54755    | 530.92000   | 0.53092      | 547.550        | 9.99              | 0.19       | 0.00  | 0           | 3,530.00         |               |
| R2035            | On 07/05/2020 | Bond Future        | 9.75   | Call       | 2,054.83000 |       | 2.05483    | 2,008.40000 | 2.00840      | 2,054.830      | 10.98             | 0.47       | 0.00  | 0           | 5,000.00         |               |
| R2035            | On 07/05/2020 | Bond Future        | 9.78   | Call       | 2,163.63000 |       | 2.16363    | 2,115.46000 | 2.11546      | 2,163.630      | 11.02             | 0.48       | 0.00  | 0           | 3,530.00         |               |
| R2035            | On 07/05/2020 | Bond Future        | 10.57  | Put        | 801.24000   |       | 0.80124    | 834.55000   | 0.83455      | 801.240        | 12.50             | 0.21       | 0.00  | 0           | 3,530.00         |               |
| R2035            | On 07/05/2020 | Bond Future        | 10.75  | Put        | 613.84000   |       | 0.61384    | 641.06000   | 0.64106      | 613.840        | 12.89             | 0.16       | 0.00  | 0           | 5,000.00         |               |
| R2035            | On 06/08/2020 | Bond Future        |        |            | 9.90880     |       | 96.06766   | 9.92596     | 95.94453     |                | 11.53             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2035            | On 06/08/2020 | Bond Future        | 8.75   | Call       | 483.30000   |       | 0.48330    | 470.81000   | 0.47081      | 483.300        | 10.20             | 0.13       | 0.00  | 0           | 3,000.00         |               |
| R2035            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 776.44000   |       | 0.77644    | 757.46000   | 0.75746      | 776.440        | 10.20             | 0.20       | 0.00  | 0           | 24,761.00        |               |
| R2035            | On 05/11/2020 | Bond Future        |        |            | 9.98374     |       | 93.36576   | 10.00150    | 93.24029     |                | 11.94             | 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 06/02/2020 | Bond Future        |        |            | 9.93788     |       | 88.57257   | 9.95389     | 88.45424     |                | 11.64             | 0.00       | 0.00  | 0           | 75,429.00        |               |
| R2037            | On 07/05/2020 | Bond Future        |        |            | 10.01496    |       | 90.18157   | 10.03149    | 90.06113     |                | 11.69             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2037            | On 06/08/2020 | Bond Future        |        |            | 10.09399    |       | 87.57594   | 10.11109    | 87.45322     |                | 12.87             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2037            | On 05/11/2020 | Bond Future        |        |            | 10.16664    |       | 89.21755   | 10.18430    | 89.09253     |                | 12.73             | 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 06/02/2020 | Bond Future        |        |            | 10.06306    |       | 91.18882   | 10.07403    | 91.10201     |                | 12.07             | 0.00       | 0.00  | 0           | 47,594.00        |               |
| R2040            | On 07/05/2020 | Bond Future        |        |            | 10.14067    |       | 92.84536   | 10.15198    | 92.75709     |                | 12.13             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2040            | On 07/05/2020 | Bond Future        | 9.50   | Call       | 561.83000   |       | 0.56183    | 551.65000   | 0.55165      | 561.830        | 10.56             | 0.19       | 0.00  | 0           | 2,640.00         |               |
| R2040            | On 07/05/2020 | Bond Future        | 10.00  | Call       | 1,973.43000 |       | 1.97343    | 1,944.93000 | 1.94493      | 1,973.430      | 11.75             | 0.44       | 0.00  | 0           | 2,640.00         |               |
| R2040            | On 06/08/2020 | Bond Future        |        |            | 10.22026    |       | 90.03768   | 10.23196    | 89.94769     |                | 13.40             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2040            | On 05/11/2020 | Bond Future        |        |            | 10.29345    |       | 91.72578   | 10.30553    | 91.63408     |                | 13.28             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2040            | On 05/11/2020 | Bond Future        | 9.50   | Call       | 1,875.86000 |       | 1.87586    | 1,854.65000 | 1.85465      | 1,875.860      | 12.64             | 0.30       | 0.00  | 0           | 2,000.00         |               |
| R2040            | On 05/11/2020 | Bond Future        | 9.73   | Call       | 2,492.96000 |       | 2.49296    | 2,466.41000 | 2.46641      | 2,492.960      | 12.84             | 0.36       | 0.00  | 0           | 2,000.00         |               |
| R2040            | On 05/11/2020 | Bond Future        | 10.00  | Call       | 3,343.44000 |       | 3.34344    | 3,310.24000 | 3.31024      | 3,343.440      | 13.07             | 0.44       | 0.00  | 0           | 2,000.00         |               |
| R2040            | On 05/11/2020 | Bond Future        | 10.23  | Call       | 4,171.19000 |       | 4.17119    | 4,132.21000 | 4.13221      | 4,171.190      | 13.26             | 0.51       | 0.00  | 0           | 2,000.00         |               |
| R2040            | On 05/11/2020 | Bond Future        | 11.50  | Put        | 1,537.17000 |       | 1.53717    | 1,562.45000 | 1.56245      | 1,537.170      | 14.49             | 0.21       | 0.00  | 0           | 2,000.00         |               |
| R2040            | On 05/11/2020 | Bond Future        | 11.70  | Put        | 1,239.68000 |       | 1.23968    | 1,261.42000 | 1.26142      | 1,239.680      | 14.49             | 0.18       | 0.00  | 0           | 2,000.00         |               |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2044            | On 06/02/2020 | Bond Future        |        |            | 10.17289    |       | 87.56777   | 10.17375    | 87.56092     |                | 12.74             | 0.00       | 0.00  | 0           | 50,701.00        |               |
| R2044            | On 06/02/2020 | Bond Future        | 9.09   | Call       | 0.33000     |       | 0.00033    | 0.42000     | 0.00042      | 0.330          | 11.29             | 0.00       | 0.00  | 0           | 328.00           |               |
| R2044            | On 06/02/2020 | Bond Future        | 9.74   | Call       | 138.31000   |       | 0.13831    | 146.97000   | 0.14697      | 138.310        | 11.61             | 0.11       | 0.00  | 0           | 328.00           |               |
| R2044            | On 06/02/2020 | Bond Future        | 10.78  | Put        | 111.52000   |       | 0.11152    | 120.76000   | 0.12076      | 111.520        | 13.96             | 0.07       | 0.00  | 0           | 328.00           |               |
| R2044            | On 07/05/2020 | Bond Future        |        |            | 10.24986    |       | 89.15853   | 10.25074    | 89.15161     |                | 12.81             | 0.00       | 0.00  | 0           | 0.00             |               |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield     | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2044            | On 07/05/2020 | Bond Future        | 9.26   | Call       | 179.09000   | 0.17909   |            | 181.85000   | 0.18185      | 179.090        | 10.78             | 0.08       | 0.00  | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.33   | Call       | 235.42000   | 0.23542   |            | 238.68000   | 0.23868      | 235.420        | 10.89             | 0.09       | 0.00  | 0           | 100.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.45   | Call       | 361.81000   | 0.36181   |            | 365.97000   | 0.36597      | 361.810        | 11.07             | 0.13       | 0.00  | 0           | 129.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.91   | Call       | 1,369.02000 | 1.36902   |            | 1,376.26000 | 1.37626      | 1,369.020      | 12.20             | 0.34       | 0.00  | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.97   | Call       | 1,560.26000 | 1.56026   |            | 1,567.70000 | 1.56770      | 1,560.260      | 12.34             | 0.37       | 0.00  | 0           | 129.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.98   | Call       | 1,593.45000 | 1.59345   |            | 1,600.91000 | 1.60091      | 1,593.450      | 12.36             | 0.38       | 0.00  | 0           | 100.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 10.81  | Put        | 1,136.95000 | 1.13695   |            | 1,148.37000 | 1.14837      | 1,136.950      | 13.92             | 0.26       | 0.00  | 0           | 129.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.02  | Put        | 841.56000   | 0.84156   |            | 851.58000   | 0.85158      | 841.560        | 14.45             | 0.20       | 0.00  | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.09  | Put        | 761.79000   | 0.76179   |            | 771.34000   | 0.77134      | 761.790        | 14.63             | 0.18       | 0.00  | 0           | 100.00           |               |
| R2044            | On 06/08/2020 | Bond Future        |        |            | 10.32875    | 86.40836  |            | 10.32967    | 86.40123     |                | 14.16             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.01   | Call       | 395.93000   | 0.39593   |            | 398.75000   | 0.39875      | 395.930        | 12.52             | 0.11       | 0.00  | 0           | 140.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.36   | Call       | 828.00000   | 0.82800   |            | 832.04000   | 0.83204      | 828.000        | 12.73             | 0.19       | 0.00  | 0           | 602.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.66   | Call       | 1,489.72000 | 1.48972   |            | 1,494.75000 | 1.49475      | 1,489.720      | 13.30             | 0.29       | 0.00  | 0           | 140.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.98   | Call       | 2,438.89000 | 2.43889   |            | 2,444.38000 | 2.44438      | 2,438.890      | 13.82             | 0.40       | 0.00  | 0           | 602.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 10.93  | Put        | 2,059.54000 | 2.05954   |            | 2,070.06000 | 2.07006      | 2,059.540      | 15.31             | 0.30       | 0.00  | 0           | 140.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 11.09  | Put        | 1,770.50000 | 1.77050   |            | 1,780.44000 | 1.78044      | 1,770.500      | 15.66             | 0.27       | 0.00  | 0           | 602.00           |               |
| R2044            | On 05/11/2020 | Bond Future        |        |            | 10.40133    | 88.02860  |            | 10.40228    | 88.02133     |                | 14.04             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2044            | On 05/11/2020 | Bond Future        | 8.87   | Call       | 664.25000   | 0.66425   |            | 667.03000   | 0.66703      | 664.250        | 13.13             | 0.13       | 0.00  | 0           | 1,815.00         |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.29   | Call       | 1,239.75000 | 1.23975   |            | 1,243.32000 | 1.24332      | 1,239.750      | 13.17             | 0.22       | 0.00  | 0           | 568.00           |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.72   | Call       | 2,234.31000 | 2.23431   |            | 2,238.45000 | 2.23845      | 2,234.310      | 13.57             | 0.33       | 0.00  | 0           | 1,815.00         |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.97   | Call       | 2,975.97000 | 2.97597   |            | 2,980.14000 | 2.98014      | 2,975.970      | 13.80             | 0.40       | 0.00  | 0           | 568.00           |               |
| R2044            | On 05/11/2020 | Bond Future        | 10.02  | Call       | 3,137.68000 | 3.13768   |            | 3,141.82000 | 3.14182      | 3,137.680      | 13.85             | 0.42       | 0.00  | 0           | 1,815.00         |               |
| R2044            | On 05/11/2020 | Bond Future        | 11.17  | Put        | 2,416.72000 | 2.41672   |            | 2,425.81000 | 2.42581      | 2,416.720      | 15.20             | 0.29       | 0.00  | 0           | 1,815.00         |               |
| R2044            | On 05/11/2020 | Bond Future        | 11.38  | Put        | 1,996.83000 | 1.99683   |            | 2,005.20000 | 2.00520      | 1,996.830      | 15.33             | 0.25       | 0.00  | 0           | 568.00           |               |
| R2044            | On 05/11/2020 | Bond Future        | 11.43  | Put        | 1,899.42000 | 1.89942   |            | 1,907.59000 | 1.90759      | 1,899.420      | 15.33             | 0.24       | 0.00  | 0           | 1,815.00         |               |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00  | 0           | 0.00             |               |
| R2048            | On 06/02/2020 | Bond Future        |        |            | 10.15329    | 90.99313  |            | 10.15922    | 90.94459     |                | 12.51             | 0.00       | 0.00  | 0           | 95,182.00        |               |
| R2048            | On 07/05/2020 | Bond Future        |        |            | 10.22424    | 88.20646  |            | 10.23034    | 88.15715     |                | 13.20             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2048            | On 06/08/2020 | Bond Future        |        |            | 10.29560    | 89.82336  |            | 10.30190    | 89.77309     |                | 13.91             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2048            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 404.26000   | 0.40426   |            | 402.61000   | 0.40261      | 404.260        | 12.29             | 0.11       | 0.00  | 0           | 3,000.00         |               |
| R2048            | On 06/08/2020 | Bond Future        | 9.25   | Call       | 677.64000   | 0.67764   |            | 674.45000   | 0.67445      | 677.640        | 12.29             | 0.16       | 0.00  | 0           | 20,640.00        |               |
| R2048            | On 05/11/2020 | Bond Future        |        |            | 10.36840    | 87.06877  |            | 10.37491    | 87.01748     |                | 14.50             | 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 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 06/02/2020 | Bond Future        |        |            | 6.68231     | 102.53316 |            | 6.68098     | 102.53459    |                | 0.50              | 0.00       | 0.00  | 0           | 14,955.00        |               |
| R208             | On 07/05/2020 | Bond Future        |        |            | 6.48155     | 100.99249 |            | 6.47980     | 100.99398    |                | 0.45              | 0.00       | 0.00  | 0           | 60.00            |               |
| R208             | On 06/08/2020 | Bond Future        |        |            | 6.08033     | 102.85487 |            | 6.07795     | 102.85635    |                | 0.38              | 0.00       | 0.00  | 0           | 0.00             |               |
| R208             | On 05/11/2020 | Bond Future        |        |            | 5.12317     | 101.36882 |            | 5.11939     | 101.37027    |                | 0.26              | 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 06/02/2020 | Bond Future        |        |            | 9.80576   |       | 73.75064   |           | 9.82673      | 73.61861       |                   | 11.85      | 0.00  | 0.00           | 0                | 101,926.00    |
| R209             | On 06/02/2020 | Bond Future        | 9.40   | Call       | 146.14000 |       | 0.14614    |           | 138.04000    | 0.13804        | 146.140           | 11.29      | 0.13  | 0.00           | 0                | 7,500.00      |
| R209             | On 07/05/2020 | Bond Future        |        |            | 9.87426   |       | 71.93918   |           | 9.89587      | 71.80480       |                   | 12.49      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 06/08/2020 | Bond Future        |        |            | 9.94317   |       | 73.25832   |           | 9.96546      | 73.12142       |                   | 13.03      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 05/11/2020 | Bond Future        |        |            | 10.01075  |       | 71.48019   |           | 10.03374     | 71.34072       |                   | 13.64      | 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 06/02/2020 | Bond Future        |        |            | 187.97740 |       | 187.97740  |           | 188.40321    | 188.40321      |                   |            | 0.00  | 0.00           | 0                | 1,721.00      |
| R210             | On 07/05/2020 | Bond Future        |        |            | 188.80980 |       | 188.80980  |           | 189.24347    | 189.24347      |                   |            | 0.00  | 0.00           | 0                | 220.00        |
| R210             | On 06/08/2020 | Bond Future        |        |            | 192.36849 |       | 192.36849  |           | 192.81035    | 192.81035      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R210             | On 05/11/2020 | Bond Future        |        |            | 193.26564 |       | 193.26564  |           | 193.71568    | 193.71568      |                   |            | 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 06/02/2020 | Bond Future        |        |            | 161.51653 |       | 161.51653  |           | 161.53530    | 161.53530      |                   |            | 0.00  | 0.00           | 0                | 7,963.00      |
| R212             | On 07/05/2020 | Bond Future        |        |            | 164.49050 |       | 164.49050  |           | 164.50963    | 164.50963      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R212             | On 06/08/2020 | Bond Future        |        |            | 165.31532 |       | 165.31532  |           | 165.33474    | 165.33474      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R212             | On 05/11/2020 | Bond Future        |        |            | 168.40698 |       | 168.40698  |           | 168.42668    | 168.42668      |                   |            | 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 06/02/2020 | Bond Future        |        |            | 9.25599   |       | 87.76167   |           | 9.27194      | 87.66427       |                   | 9.12       | 0.00  | 254,508,843.00 | 2,900            | 23,222.00     |
| R213             | On 07/05/2020 | Bond Future        |        |            | 9.31849   |       | 85.80424   |           | 9.33500      | 85.70511       |                   | 9.55       | 0.00  | 0.00           | 0                | 0.00          |
| R213             | On 06/08/2020 | Bond Future        |        |            | 9.38076   |       | 87.37923   |           | 9.39789      | 87.27816       |                   | 9.87       | 0.00  | 0.00           | 0                | 0.00          |
| R213             | On 05/11/2020 | Bond Future        |        |            | 9.44582   |       | 85.46449   |           | 9.46359      | 85.36150       |                   | 10.33      | 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 06/02/2020 | Bond Future        |        |            | 10.02214  |       | 72.28158   |           | 10.03306     | 72.21017       |                   | 12.85      | 0.00  | 0.00           | 0                | 19,134.00     |
| R214             | On 06/02/2020 | Bond Future        | 9.52   | Call       | 83.07000  |       | 0.08307    |           | 83.75000     | 0.08375        | 83.070            | 11.91      | 0.08  | 0.00           | 0                | 1,000.00      |
| R214             | On 06/02/2020 | Bond Future        | 9.87   | Call       | 573.79000 |       | 0.57379    |           | 565.88000    | 0.56588        | 573.790           | 12.63      | 0.35  | 0.00           | 0                | 1,000.00      |
| R214             | On 06/02/2020 | Bond Future        | 10.42  | Put        | 242.74000 |       | 0.24274    |           | 267.61000    | 0.26761        | 242.740           | 13.76      | 0.17  | 0.00           | 0                | 1,000.00      |
| R214             | On 07/05/2020 | Bond Future        |        |            | 10.08942  |       | 70.29666   |           | 10.10066     | 70.22397       |                   | 13.58      | 0.00  | 0.00           | 0                | 0.00          |
| R214             | On 07/05/2020 | Bond Future        | 9.31   | Call       | 378.32000 |       | 0.37832    |           | 372.11000    | 0.37211        | 378.320           | 12.21      | 0.15  | 0.00           | 0                | 1,250.00      |

| Contract Details               |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta                 | Delta Value  | Contracts Traded    | Open Interest |
|--------------------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-----------------------|--------------|---------------------|---------------|
| R214                           | On 07/05/2020 | Bond Future        | 9.91   | Call       | 1,622.83000 |       | 1.62283    | 1,600.73000 | 1.60073      | 1,622.830      | 13.44             | 0.43       | 0.00                  | 0            | 1,250.00            |               |
| R214                           | On 07/05/2020 | Bond Future        | 10.66  | Put        | 975.45000   |       | 0.97545    | 1,002.62000 | 1.00262      | 975.450        | 15.00             | 0.26       | 0.00                  | 0            | 1,250.00            |               |
| R214                           | On 06/08/2020 | Bond Future        |        |            | 10.15687    |       | 71.58551   | 10.16846    | 71.51142     |                | 14.23             | 0.00       | 0.00                  | 0            | 0.00                |               |
| R214                           | On 05/11/2020 | Bond Future        |        |            | 10.22579    |       | 69.63008   | 10.23773    | 69.55460     |                | 14.86             | 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>734,298,589.68</b> | <b>7,491</b> | <b>1 213 765.00</b> |               |
| <b>Grand Total:</b>            |               |                    |        |            |             |       |            |             |              |                |                   |            | <b>734,298,589.68</b> | <b>7,491</b> | <b>1 213 765.00</b> |               |