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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2020

| 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 | 90.53000  |       | 90.53000   |           | 90.48000     | 90.48000       |                   |            | 0.00  | 0.00          | 0                | 51.0          |
| AL37               | On 05/11/2020 | Index Future       | 749.85500 |       | 749.85500  |           | 748.56900    | 748.56900      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL37               | On 04/02/2021 | Index Future       | 757.73300 |       | 757.73300  |           | 756.43700    | 756.43700      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL37               | On 06/05/2021 | Index Future       | 765.84600 |       | 765.84600  |           | 764.53800    | 764.53800      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL37               | On 05/08/2021 | Index Future       | 774.19900 |       | 774.19900  |           | 772.87800    | 772.87800      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 05/11/2020 | Index Future       | 821.28600 |       | 821.28600  |           | 816.56900    | 816.56900      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 04/02/2021 | Index Future       | 829.91500 |       | 829.91500  |           | 825.15200    | 825.15200      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 06/05/2021 | Index Future       | 838.80100 |       | 838.80100  |           | 833.98900    | 833.98900      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 05/08/2021 | Index Future       | 847.95000 |       | 847.95000  |           | 843.08600    | 843.08600      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ALBI               | On 05/11/2020 | Index Future       | 717.89000 |       | 717.89000  |           | 714.18500    | 714.18500      |                   |            | 0.00  | 43,073,400.00 | 6                | 209.0         |
| ALBI               | On 04/02/2021 | Index Future       | 725.43300 |       | 725.43300  |           | 721.69200    | 721.69200      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ALBI               | On 06/05/2021 | Index Future       | 733.20000 |       | 733.20000  |           | 729.42100    | 729.42100      |                   |            | 0.00  | 0.00          | 0                | 0.0           |

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| 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 |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ALBI             | On 05/08/2021 | Index Future       | 741.19700 |       | 741.19700  |           | 737.37700    | 737.37700      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| E170             | On 01/08/2021 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES23             | On 25/01/2023 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES23A            | On 25/01/2023 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES26             | On 25/01/2023 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES26A            | On 02/04/2026 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 05/11/2020 | Bond Future        | 11.94815  |       | 72.29293   |           | 12.05002     | 71.77725       |                   |            | 0.00  | 0.00        | 0                | 350.0         |
| ES33             | On 04/02/2021 | Bond Future        | 12.22455  |       | 73.05301   |           | 12.33089     | 72.53227       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 06/05/2021 | Bond Future        | 12.50630  |       | 70.06094   |           | 12.61733     | 69.53481       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 05/08/2021 | Bond Future        | 12.80246  |       | 70.83405   |           | 12.91857     | 70.30217       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 15/09/2033 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33A            | On 15/09/2033 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 05/11/2020 | Bond Future        | 12.36387  |       | 71.49440   |           | 12.46074     | 70.95366       |                   |            | 0.00  | 0.00        | 0                | 4,919.0       |
| ES42             | On 04/02/2021 | Bond Future        | 12.62186  |       | 72.24693   |           | 12.72318     | 71.70087       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 06/05/2021 | Bond Future        | 12.89485  |       | 68.76328   |           | 13.00111     | 68.21148       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 05/08/2021 | Bond Future        | 13.17432  |       | 69.52257   |           | 13.28574     | 68.96482       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 25/04/2042 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 05/11/2020 | GOVI               | 709.14000 |       | 709.14000  |           | 705.51400    | 705.51400      |                   |            | 0.00  | 0.00        | 0                | 1,018.0       |
| GOVI             | On 04/02/2021 | GOVI               | 716.59000 |       | 716.59000  |           | 712.93000    | 712.93000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 06/05/2021 | GOVI               | 724.26300 |       | 724.26300  |           | 720.56500    | 720.56500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 05/08/2021 | GOVI               | 732.16200 |       | 732.16200  |           | 728.42500    | 728.42500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 05/11/2020 | Bond Future        | 140.08020 |       | 140.08020  |           | 140.08025    | 140.08025      |                   |            | 0.00  | 0.00        | 0                | 3,967.0       |
| I2025            | On 04/02/2021 | Bond Future        | 140.09142 |       | 140.09142  |           | 140.09211    | 140.09211      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 06/05/2021 | Bond Future        | 141.62542 |       | 141.62542  |           | 141.62636    | 141.62636      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 05/08/2021 | Bond Future        | 141.70327 |       | 141.70327  |           | 141.70439    | 141.70439      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 31/01/2025 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 05/11/2020 | Bond Future        | 98.74476  |       | 98.74476   |           | 98.49528     | 98.49528       |                   |            | 0.00  | 0.00        | 0                | 5,004.0       |
| I2029            | On 04/02/2021 | Bond Future        | 99.80666  |       | 99.80666   |           | 99.55491     | 99.55491       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 06/05/2021 | Bond Future        | 99.77037  |       | 99.77037   |           | 99.51610     | 99.51610       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 05/08/2021 | Bond Future        | 100.89380 |       | 100.89380  |           | 100.63676    | 100.63676      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2033            | On 14/08/2015 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |

| Contract Details | Strike        | Call / Put             | MTM       | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| I2033            | On 05/11/2020 | Bond Future            | 93.71529  | 93.71529  |            | 93.23178  | 93.23178     |                |                   |            | 0.00  | 9,371,529.00 | 100              | 9,716.0       |
| I2033            | On 04/02/2021 | Bond Future            | 94.72297  | 94.72297  |            | 94.23464  | 94.23464     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2033            | On 06/05/2021 | Bond Future            | 94.55531  | 94.55531  |            | 94.06182  | 94.06182     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2033            | On 05/08/2021 | Bond Future            | 95.61997  | 95.61997  |            | 95.12106  | 95.12106     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2033            | On 28/02/2033 | Price Contribution     | 100.00000 | 100.00000 |            | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2038            | On 05/11/2020 | Bond Future            | 104.85264 | 104.85264 |            | 104.16726 | 104.16726    |                |                   |            | 0.00  | 0.00         | 0                | 11,074.0      |
| I2038            | On 04/02/2021 | Bond Future            | 104.29822 | 104.29822 |            | 103.60599 | 103.60599    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2038            | On 06/05/2021 | Bond Future            | 105.44045 | 105.44045 |            | 104.74089 | 104.74089    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2038            | On 05/08/2021 | Bond Future            | 104.92141 | 104.92141 |            | 104.21406 | 104.21406    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2038            | On 31/01/2038 | Price Contribution     | 100.00000 | 100.00000 |            | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2046            | On 05/11/2020 | Bond Future            | 92.35527  | 92.35527  |            | 91.59375  | 91.59375     |                |                   |            | 0.00  | 0.00         | 0                | 15,660.0      |
| I2046            | On 04/02/2021 | Bond Future            | 93.34848  | 93.34848  |            | 92.57943  | 92.57943     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2046            | On 06/05/2021 | Bond Future            | 92.59665  | 92.59665  |            | 91.81930  | 91.81930     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2046            | On 05/08/2021 | Bond Future            | 93.63953  | 93.63953  |            | 92.85343  | 92.85343     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2046            | On 31/03/2046 | Price Contribution     | 100.00000 | 100.00000 |            | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2050            | On 05/11/2020 | Bond Future            | 93.68877  | 93.68877  |            | 94.90788  | 94.90788     |                |                   |            | 0.00  | 0.00         | 0                | 14,181.0      |
| I2050            | On 04/02/2021 | Bond Future            | 92.82288  | 92.82288  |            | 94.05543  | 94.05543     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2050            | On 06/05/2021 | Bond Future            | 93.83934  | 93.83934  |            | 95.08565  | 95.08565     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2050            | On 05/08/2021 | Bond Future            | 92.98548  | 92.98548  |            | 94.24600  | 94.24600     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2050            | On 31/12/2050 | Price Contribution     | 100.00000 | 100.00000 |            | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| IGOV             | On 05/11/2020 | Index Future           | 252.66500 | 252.66500 |            | 252.42400 | 252.42400    |                |                   |            | 0.00  | 0.00         | 0                | 1,258.0       |
| IGOV             | On 04/02/2021 | Index Future           | 255.38100 | 255.38100 |            | 255.13900 | 255.13900    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| IGOV             | On 06/05/2021 | Index Future           | 258.17700 | 258.17700 |            | 257.93200 | 257.93200    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| IGOV             | On 05/08/2021 | Index Future           | 261.05300 | 261.05300 |            | 260.80600 | 260.80600    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     | On 19/08/2020 | Jibar Tradeable Future | 3.44500   | 96.55500  |            | 3.43500   | 96.56500     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     | On 16/09/2020 | Jibar Tradeable Future | 3.42500   | 96.57500  |            | 3.38500   | 96.61500     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     | On 21/10/2020 | Jibar Tradeable Future | 3.39500   | 96.60500  |            | 3.32500   | 96.67500     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     | On 18/11/2020 | Jibar Tradeable Future | 3.38500   | 96.61500  |            | 3.33500   | 96.66500     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     | On 15/12/2020 | Jibar Tradeable Future | 3.36500   | 96.63500  |            | 3.31500   | 96.68500     |                |                   |            | 0.00  | 0.00         | 0                | 10.0          |
| JIBAR FUTURE     | On 20/01/2021 | Jibar Tradeable Future | 3.37500   | 96.62500  |            | 3.33500   | 96.66500     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     | On 17/03/2021 | Jibar Tradeable Future | 3.41000   | 96.59000  |            | 3.38000   | 96.62000     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2021 | Jibar Tradeable Future | 3.58000   | 96.42000  |            | 3.54000   | 96.46000     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     | On 15/09/2021 | Jibar Tradeable Future | 3.67500   | 96.32500  |            | 3.63500   | 96.36500     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     | On 15/12/2021 | Jibar Tradeable Future | 3.92000   | 96.08000  |            | 3.88000   | 96.12000     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     | On 16/03/2022 | Jibar Tradeable Future | 4.03500   | 95.96500  |            | 4.01500   | 95.98500     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2022 | Jibar Tradeable Future | 4.36500   | 95.63500  |            | 4.34500   | 95.65500     |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R186             | On 05/11/2020 | Bond Future            | 7.51243   | 118.48677 |            | 7.55135   | 118.28227    |                |                   | 9.76       | 0.00  | 8,175,587.13 | 69               | 88,461.0      |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R186             | On 05/11/2020 | Bond Future        | 6.50   | Call       | 460.99000   |       | 0.46099    |           | 435.94000    | 0.43594        | 460.990           | 9.52       | 0.17  | 0.00           | 0                | 80.0          |
| R186             | On 05/11/2020 | Bond Future        | 7.00   | Call       | 1,089.28000 |       | 1.08928    |           | 1,037.15000  | 1.03715        | 1,089.280         | 9.61       | 0.32  | 0.00           | 0                | 1,200.0       |
| R186             | On 05/11/2020 | Bond Future        | 7.50   | Call       | 2,167.87000 |       | 2.16787    |           | 2,079.38000  | 2.07938        | 2,167.870         | 9.76       | 0.50  | 0.00           | 0                | 80.0          |
| R186             | On 05/11/2020 | Bond Future        | 7.84   | Call       | 3,173.36000 |       | 3.17336    |           | 3,058.84000  | 3.05884        | 3,173.360         | 9.90       | 0.63  | 0.00           | 0                | 3,500.0       |
| R186             | On 05/11/2020 | Bond Future        | 8.00   | Call       | 3,718.60000 |       | 3.71860    |           | 3,592.51000  | 3.59251        | 3,718.600         | 10.00      | 0.68  | 0.00           | 0                | 1,200.0       |
| R186             | On 05/11/2020 | Bond Future        | 8.34   | Call       | 4,999.97000 |       | 4.99997    |           | 4,852.15000  | 4.85215        | 4,999.970         | 10.25      | 0.78  | 0.00           | 0                | 3,500.0       |
| R186             | On 05/11/2020 | Bond Future        | 9.26   | Put        | 147.87000   |       | 0.14787    |           | 164.43000    | 0.16443        | 147.870           | 10.38      | 0.06  | 0.00           | 0                | 3,500.0       |
| R186             | On 04/02/2021 | Bond Future        |        |            | 7.69666     |       | 114.45250  |           | 7.73773      | 114.24645      |                   | 9.38       | 0.00  | 0.00           | 0                | 50.0          |
| R186             | On 04/02/2021 | Bond Future        | 8.00   | Put        | 2,270.86000 |       | 2.27086    |           | 2,364.14000  | 2.36414        | 2,270.860         | 9.47       | 0.41  | 0.00           | 0                | 15,177.0      |
| R186             | On 06/05/2021 | Bond Future        |        |            | 7.89508     |       | 115.67918  |           | 7.93860      | 115.47113      |                   | 8.54       | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 05/08/2021 | Bond Future        |        |            | 8.10878     |       | 111.67353  |           | 8.15504      | 111.46326      |                   | 8.51       | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 05/11/2020 | Bond Future        |        |            | 307.72121   |       | 307.72121  |           | 307.14462    | 307.14462      |                   |            | 0.00  | 168,015,780.66 | 546              | 2,902.0       |
| R197             | On 04/02/2021 | Bond Future        |        |            | 303.24720   |       | 303.24720  |           | 302.66589    | 302.66589      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 06/05/2021 | Bond Future        |        |            | 306.56826   |       | 306.56826  |           | 305.98117    | 305.98117      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 05/08/2021 | Bond Future        |        |            | 302.08807   |       | 302.08807  |           | 301.49464    | 301.49464      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 05/11/2020 | Bond Future        |        |            | 208.11858   |       | 208.11858  |           | 208.15474    | 208.15474      |                   |            | 0.00  | 0.00           | 0                | 8,104.0       |
| R202             | On 04/02/2021 | Bond Future        |        |            | 206.22246   |       | 206.22246  |           | 206.26013    | 206.26013      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 06/05/2021 | Bond Future        |        |            | 208.48066   |       | 208.48066  |           | 208.51913    | 208.51913      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 05/08/2021 | Bond Future        |        |            | 206.61478   |       | 206.61478  |           | 206.65407    | 206.65407      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 05/11/2020 | Bond Future        |        |            | 4.49972     |       | 108.54803  |           | 4.50599      | 108.53385      |                   | 2.30       | 0.00  | 0.00           | 0                | 34,215.0      |
| R2023            | On 04/02/2021 | Bond Future        |        |            | 4.53954     |       | 109.68875  |           | 4.54638      | 109.67496      |                   | 2.10       | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 06/05/2021 | Bond Future        |        |            | 4.56863     |       | 106.95646  |           | 4.57636      | 106.94273      |                   | 1.84       | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 05/08/2021 | Bond Future        |        |            | 4.59159     |       | 108.13600  |           | 4.60057      | 108.12225      |                   | 1.63       | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2030            | On 05/11/2020 | Bond Future        |        |            | 9.33191     |       | 94.07652   |           | 9.43293      | 93.49604       |                   | 16.60      | 0.00  | 0.00           | 0                | 101,028.0     |
| R2030            | On 05/11/2020 | Bond Future        | 8.10   | Call       | 620.03000   |       | 0.62003    |           | 538.38000    | 0.53838        | 620.030           | 16.02      | 0.17  | 0.00           | 0                | 3,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 8.34   | Call       | 883.52000   |       | 0.88352    |           | 773.61000    | 0.77361        | 883.520           | 16.02      | 0.22  | 0.00           | 0                | 1,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 8.36   | Call       | 908.79000   |       | 0.90879    |           | 796.29000    | 0.79629        | 908.790           | 16.02      | 0.23  | 0.00           | 0                | 14,160.0      |
| R2030            | On 05/11/2020 | Bond Future        | 8.53   | Call       | 1,148.13000 |       | 1.14813    |           | 1,012.06000  | 1.01206        | 1,148.130         | 16.04      | 0.27  | 0.00           | 0                | 15,414.0      |
| R2030            | On 05/11/2020 | Bond Future        | 8.73   | Call       | 1,496.81000 |       | 1.49681    |           | 1,329.56000  | 1.32956        | 1,496.810         | 16.13      | 0.33  | 0.00           | 0                | 3,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 8.85   | Call       | 1,738.91000 |       | 1.73891    |           | 1,551.66000  | 1.55166        | 1,738.910         | 16.20      | 0.36  | 0.00           | 0                | 3,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 8.86   | Call       | 1,760.18000 |       | 1.76018    |           | 1,571.23000  | 1.57123        | 1,760.180         | 16.21      | 0.37  | 0.00           | 0                | 14,160.0      |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2030            | On 05/11/2020 | Bond Future        | 9.03   | Call       | 2,147.16000 |       | 2.14716    |           | 1,928.65000  | 1.92865        | 2,147.160         | 16.31      | 0.42  | 0.00        | 0                | 15,414.0      |
| R2030            | On 05/11/2020 | Bond Future        | 9.04   | Call       | 2,171.40000 |       | 2.17140    |           | 1,951.12000  | 1.95112        | 2,171.400         | 16.32      | 0.42  | 0.00        | 0                | 1,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 9.23   | Call       | 2,664.38000 |       | 2.66438    |           | 2,410.09000  | 2.41009        | 2,664.380         | 16.44      | 0.48  | 0.00        | 0                | 3,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 9.61   | Put        | 2,231.68000 |       | 2.23168    |           | 2,490.10000  | 2.49010        | 2,231.680         | 16.67      | 0.40  | 0.00        | 0                | 3,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 9.65   | Put        | 2,140.46000 |       | 2.14046    |           | 2,391.95000  | 2.39195        | 2,140.460         | 16.70      | 0.39  | 0.00        | 0                | 2,500.0       |
| R2030            | On 05/11/2020 | Bond Future        | 9.86   | Put        | 1,715.16000 |       | 1.71516    |           | 1,931.62000  | 1.93162        | 1,715.160         | 16.88      | 0.33  | 0.00        | 0                | 14,160.0      |
| R2030            | On 05/11/2020 | Bond Future        | 9.99   | Put        | 1,492.14000 |       | 1.49214    |           | 1,688.30000  | 1.68830        | 1,492.140         | 17.01      | 0.30  | 0.00        | 0                | 5,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 10.06  | Put        | 1,384.44000 |       | 1.38444    |           | 1,570.23000  | 1.57023        | 1,384.440         | 17.10      | 0.28  | 0.00        | 0                | 1,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 10.37  | Put        | 988.78000   |       | 0.98878    |           | 1,133.11000  | 1.13311        | 988.780           | 17.50      | 0.21  | 0.00        | 0                | 15,414.0      |
| R2030            | On 05/11/2020 | Bond Future        | 10.47  | Put        | 886.16000   |       | 0.88616    |           | 1,018.75000  | 1.01875        | 886.160           | 17.64      | 0.19  | 0.00        | 0                | 3,000.0       |
| R2030            | On 04/02/2021 | Bond Future        |        |            | 9.53728     |       | 91.06095   |           | 9.64271      | 90.47486       |                   | 16.12      | 0.00  | 0.00        | 0                | 0.0           |
| R2030            | On 04/02/2021 | Bond Future        | 8.20   | Call       | 1,286.98000 |       | 1.28698    |           | 1,162.08000  | 1.16208        | 1,286.980         | 15.57      | 0.24  | 0.00        | 0                | 1,600.0       |
| R2030            | On 04/02/2021 | Bond Future        | 8.36   | Call       | 1,502.42000 |       | 1.50242    |           | 1,361.03000  | 1.36103        | 1,502.420         | 15.57      | 0.27  | 0.00        | 0                | 800.0         |
| R2030            | On 04/02/2021 | Bond Future        | 8.37   | Call       | 1,516.70000 |       | 1.51670    |           | 1,374.25000  | 1.37425        | 1,516.700         | 15.57      | 0.27  | 0.00        | 0                | 1,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 8.86   | Call       | 2,353.67000 |       | 2.35367    |           | 2,154.08000  | 2.15408        | 2,353.670         | 15.62      | 0.37  | 0.00        | 0                | 800.0         |
| R2030            | On 04/02/2021 | Bond Future        | 9.12   | Call       | 2,928.12000 |       | 2.92812    |           | 2,695.06000  | 2.69506        | 2,928.120         | 15.76      | 0.43  | 0.00        | 0                | 1,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 9.20   | Call       | 3,120.87000 |       | 3.12087    |           | 2,877.34000  | 2.87734        | 3,120.870         | 15.80      | 0.45  | 0.00        | 0                | 1,600.0       |
| R2030            | On 04/02/2021 | Bond Future        | 10.20  | Put        | 2,494.32000 |       | 2.49432    |           | 2,710.83000  | 2.71083        | 2,494.320         | 16.46      | 0.34  | 0.00        | 0                | 1,800.0       |
| R2030            | On 06/05/2021 | Bond Future        |        |            | 9.75430     |       | 92.03719   |           | 9.86446      | 91.44498       |                   | 14.64      | 0.00  | 0.00        | 0                | 0.0           |
| R2030            | On 06/05/2021 | Bond Future        | 7.97   | Call       | 1,186.58000 |       | 1.18658    |           | 1,076.24000  | 1.07624        | 1,186.580         | 14.04      | 0.20  | 0.00        | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.22   | Put        | 6,124.29000 |       | 6.12429    |           | 6,481.70000  | 6.48170        | 6,124.290         | 14.16      | 0.58  | 0.00        | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.92   | Put        | 4,108.73000 |       | 4.10873    |           | 4,386.42000  | 4.38642        | 4,108.730         | 14.59      | 0.44  | 0.00        | 0                | 700.0         |
| R2030            | On 05/08/2021 | Bond Future        |        |            | 9.98810     |       | 89.04709   |           | 10.10350     | 88.44841       |                   | 14.58      | 0.00  | 0.00        | 0                | 0.0           |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R2032            | On 05/11/2020 | Bond Future        |        |            | 10.29407    |       | 87.38572   |           | 10.37968     | 86.87496       |                   | 20.25      | 0.00  | 0.00        | 0                | 115,007.0     |
| R2032            | On 05/11/2020 | Bond Future        | 8.94   | Call       | 678.27000   |       | 0.67827    |           | 609.27000    | 0.60927        | 678.270           | 19.41      | 0.16  | 0.00        | 0                | 1,000.0       |
| R2032            | On 05/11/2020 | Bond Future        | 9.11   | Call       | 860.32000   |       | 0.86032    |           | 775.81000    | 0.77581        | 860.320           | 19.41      | 0.20  | 0.00        | 0                | 3,000.0       |
| R2032            | On 05/11/2020 | Bond Future        | 9.44   | Call       | 1,315.86000 |       | 1.31586    |           | 1,195.56000  | 1.19556        | 1,315.860         | 19.41      | 0.28  | 0.00        | 0                | 1,000.0       |
| R2032            | On 05/11/2020 | Bond Future        | 9.61   | Call       | 1,621.82000 |       | 1.62182    |           | 1,480.01000  | 1.48001        | 1,621.820         | 19.50      | 0.32  | 0.00        | 0                | 3,000.0       |
| R2032            | On 05/11/2020 | Bond Future        | 10.99  | Put        | 1,732.10000 |       | 1.73210    |           | 1,908.74000  | 1.90874        | 1,732.100         | 20.78      | 0.30  | 0.00        | 0                | 3,000.0       |
| R2032            | On 05/11/2020 | Bond Future        | 11.08  | Put        | 1,588.84000 |       | 1.58884    |           | 1,754.77000  | 1.75477        | 1,588.840         | 20.92      | 0.28  | 0.00        | 0                | 1,000.0       |
| R2032            | On 04/02/2021 | Bond Future        |        |            | 10.51588    |       | 88.30469   |           | 10.60504     | 87.78900       |                   | 18.88      | 0.00  | 0.00        | 0                | 60.0          |
| R2032            | On 04/02/2021 | Bond Future        | 8.79   | Call       | 1,121.85000 |       | 1.12185    |           | 1,033.46000  | 1.03346        | 1,121.850         | 18.17      | 0.19  | 0.00        | 0                | 800.0         |
| R2032            | On 04/02/2021 | Bond Future        | 9.29   | Call       | 1,780.75000 |       | 1.78075    |           | 1,652.03000  | 1.65203        | 1,780.750         | 18.17      | 0.28  | 0.00        | 0                | 800.0         |
| R2032            | On 04/02/2021 | Bond Future        | 10.82  | Put        | 3,738.42000 |       | 3.73842    |           | 3,969.28000  | 3.96928        | 3,738.420         | 18.93      | 0.41  | 0.00        | 0                | 800.0         |
| R2032            | On 06/05/2021 | Bond Future        |        |            | 10.74653    |       | 85.10623   |           | 10.83951     | 84.58516       |                   | 17.95      | 0.00  | 0.00        | 0                | 0.0           |
| R2032            | On 06/05/2021 | Bond Future        | 10.33  | Call       | 4,005.35000 |       | 4.00535    |           | 3,781.65000  | 3.78165        | 4,005.350         | 17.44      | 0.46  | 0.00        | 0                | 736.0         |
| R2032            | On 06/05/2021 | Bond Future        | 12.57  | Put        | 1,788.24000 |       | 1.78824    |           | 1,908.43000  | 1.90843        | 1,788.240         | 19.10      | 0.21  | 0.00        | 0                | 736.0         |
| R2032            | On 05/08/2021 | Bond Future        |        |            | 10.98792    |       | 86.04533   |           | 11.08498     | 85.51863       |                   | 17.08      | 0.00  | 0.00        | 0                | 0.0           |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R2035            | On 05/11/2020 | Bond Future        |        |            | 11.01124    |       | 86.49932   |           | 11.11250     | 85.86390       |                   | 22.85      | 0.00  | 0.00        | 0                | 103,857.0     |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|--------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2035            | On 04/02/2021 | Bond Future        |        |            | 11.24598    | 87.40835  |            | 11.35154     | 86.76672     |                |                   | 21.31      | 0.00  | 0.00          | 0                | 0.0           |
| R2035            | On 04/02/2021 | Bond Future        | 10.14  | Put        | 9,485.21000 | 9.48521   |            | 9,944.59000  | 9.94459      | 9,485.210      |                   | 20.41      | 0.69  | 0.00          | 0                | 650.0         |
| R2035            | On 04/02/2021 | Bond Future        | 11.14  | Put        | 5,400.24000 | 5.40024   |            | 5,736.50000  | 5.73650      | 5,400.240      |                   | 20.99      | 0.49  | 0.00          | 0                | 650.0         |
| R2035            | On 06/05/2021 | Bond Future        |        |            | 11.48086    | 83.87039  |            | 11.59086     | 83.22208     |                |                   | 20.29      | 0.00  | 0.00          | 0                | 0.0           |
| R2035            | On 06/05/2021 | Bond Future        | 10.24  | Call       | 2,680.44000 | 2.68044   |            | 2,485.59000  | 2.48559      | 2,680.440      |                   | 19.41      | 0.32  | 0.00          | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.81  | Call       | 3,852.74000 | 3.85274   |            | 3,597.56000  | 3.59756      | 3,852.740      |                   | 19.46      | 0.42  | 0.00          | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 11.32  | Put        | 6,196.37000 | 6.19637   |            | 6,532.48000  | 6.53248      | 6,196.370      |                   | 19.91      | 0.49  | 0.00          | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.55  | Put        | 5,511.66000 | 5.51166   |            | 5,822.87000  | 5.82287      | 5,511.660      |                   | 20.11      | 0.45  | 0.00          | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 12.02  | Put        | 4,317.88000 | 4.31788   |            | 4,580.89000  | 4.58089      | 4,317.880      |                   | 20.53      | 0.38  | 0.00          | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 12.77  | Put        | 2,986.11000 | 2.98611   |            | 3,183.78000  | 3.18378      | 2,986.110      |                   | 21.59      | 0.28  | 0.00          | 0                | 1,650.0       |
| R2035            | On 05/08/2021 | Bond Future        |        |            | 11.72990    | 84.79571  |            | 11.84476     | 84.14035     |                |                   | 19.20      | 0.00  | 0.00          | 0                | 0.0           |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R2037            | On 05/11/2020 | Bond Future        |        |            | 11.28574    | 81.80156  |            | 11.39202     | 81.14780     |                |                   | 24.37      | 0.00  | 23,395,246.16 | 286              | 139,017.0     |
| R2037            | On 04/02/2021 | Bond Future        |        |            | 11.51395    | 78.40680  |            | 11.62469     | 77.74655     |                |                   | 23.95      | 0.00  | 0.00          | 0                | 0.0           |
| R2037            | On 04/02/2021 | Bond Future        | 9.65   | Call       | 1,262.30000 | 1.26230   |            | 1,146.76000  | 1.14676      | 1,262.300      |                   | 22.99      | 0.20  | 0.00          | 0                | 72.0          |
| R2037            | On 04/02/2021 | Bond Future        | 10.35  | Put        | 9,775.37000 | 9.77537   |            | 10,249.15000 | 10.24915     | 9,775.370      |                   | 22.99      | 0.69  | 0.00          | 0                | 72.0          |
| R2037            | On 04/02/2021 | Bond Future        | 10.48  | Call       | 2,522.36000 | 2.52236   |            | 2,320.99000  | 2.32099      | 2,522.360      |                   | 22.99      | 0.33  | 0.00          | 0                | 240.0         |
| R2037            | On 04/02/2021 | Bond Future        | 10.85  | Put        | 7,448.03000 | 7.44803   |            | 7,862.01000  | 7.86201      | 7,448.030      |                   | 23.08      | 0.60  | 0.00          | 0                | 72.0          |
| R2037            | On 04/02/2021 | Bond Future        | 11.90  | Put        | 4,069.11000 | 4.06911   |            | 4,352.65000  | 4.35265      | 4,069.110      |                   | 24.09      | 0.40  | 0.00          | 0                | 240.0         |
| R2037            | On 04/02/2021 | Bond Future        | 11.97  | Call       | 6,565.25000 | 6.56525   |            | 6,180.47000  | 6.18047      | 6,565.250      |                   | 24.16      | 0.61  | 0.00          | 0                | 300.0         |
| R2037            | On 04/02/2021 | Bond Future        | 13.73  | Put        | 1,222.32000 | 1.22232   |            | 1,339.22000  | 1.33922      | 1,222.320      |                   | 25.45      | 0.16  | 0.00          | 0                | 300.0         |
| R2037            | On 06/05/2021 | Bond Future        |        |            | 11.75077    | 79.24760  |            | 11.86621     | 78.58040     |                |                   | 21.65      | 0.00  | 0.00          | 0                | 0.0           |
| R2037            | On 05/08/2021 | Bond Future        |        |            | 12.00386    | 75.86625  |            | 12.12449     | 75.19182     |                |                   | 21.69      | 0.00  | 0.00          | 0                | 0.0           |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R2040            | On 05/11/2020 | Bond Future        |        |            | 11.52685    | 83.08454  |            | 11.62287     | 82.46880     |                |                   | 25.24      | 0.00  | 12,130,342.84 | 146              | 69,203.0      |
| R2040            | On 05/11/2020 | Bond Future        | 9.50   | Call       | 331.58000   | 0.33158   |            | 292.55000    | 0.29255      | 331.580        |                   | 23.89      | 0.08  | 0.00          | 0                | 2,000.0       |
| R2040            | On 05/11/2020 | Bond Future        | 9.73   | Call       | 478.92000   | 0.47892   |            | 424.76000    | 0.42476      | 478.920        |                   | 23.89      | 0.11  | 0.00          | 0                | 2,000.0       |
| R2040            | On 05/11/2020 | Bond Future        | 10.00  | Call       | 712.93000   | 0.71293   |            | 636.22000    | 0.63622      | 712.930        |                   | 23.89      | 0.15  | 0.00          | 0                | 2,380.0       |
| R2040            | On 05/11/2020 | Bond Future        | 10.23  | Call       | 973.71000   | 0.97371   |            | 873.51000    | 0.87351      | 973.710        |                   | 23.89      | 0.20  | 0.00          | 0                | 2,000.0       |
| R2040            | On 05/11/2020 | Bond Future        | 11.00  | Call       | 2,402.37000 | 2.40237   |            | 2,196.18000  | 2.19618      | 2,402.370      |                   | 24.26      | 0.38  | 0.00          | 0                | 2,380.0       |
| R2040            | On 05/11/2020 | Bond Future        | 11.50  | Put        | 4,034.37000 | 4.03437   |            | 4,363.10000  | 4.36310      | 4,034.370      |                   | 24.96      | 0.48  | 0.00          | 0                | 2,000.0       |
| R2040            | On 05/11/2020 | Bond Future        | 11.70  | Put        | 3,423.83000 | 3.42383   |            | 3,720.89000  | 3.72089      | 3,423.830      |                   | 25.18      | 0.43  | 0.00          | 0                | 2,000.0       |
| R2040            | On 04/02/2021 | Bond Future        |        |            | 11.75672    | 79.45298  |            | 11.85689     | 78.83117     |                |                   | 24.85      | 0.00  | 0.00          | 0                | 0.0           |
| R2040            | On 04/02/2021 | Bond Future        | 9.49   | Call       | 886.87000   | 0.88687   |            | 809.38000    | 0.80938      | 886.870        |                   | 23.75      | 0.14  | 0.00          | 0                | 500.0         |
| R2040            | On 04/02/2021 | Bond Future        | 9.57   | Call       | 962.71000   | 0.96271   |            | 879.61000    | 0.87961      | 962.710        |                   | 23.75      | 0.15  | 0.00          | 0                | 800.0         |
| R2040            | On 04/02/2021 | Bond Future        | 10.07  | Call       | 1,550.09000 | 1.55009   |            | 1,426.39000  | 1.42639      | 1,550.090      |                   | 23.75      | 0.22  | 0.00          | 0                | 800.0         |
| R2040            | On 04/02/2021 | Bond Future        | 10.24  | Call       | 1,797.91000 | 1.79791   |            | 1,658.33000  | 1.65833      | 1,797.910      |                   | 23.75      | 0.25  | 0.00          | 0                | 500.0         |
| R2040            | On 04/02/2021 | Bond Future        | 11.57  | Put        | 5,983.28000 | 5.98328   |            | 6,315.97000  | 6.31597      | 5,983.280      |                   | 24.40      | 0.50  | 0.00          | 0                | 500.0         |
| R2040            | On 04/02/2021 | Bond Future        | 11.74  | Put        | 5,428.68000 | 5.42868   |            | 5,741.51000  | 5.74151      | 5,428.680      |                   | 24.58      | 0.47  | 0.00          | 0                | 800.0         |
| R2040            | On 06/05/2021 | Bond Future        |        |            | 11.99487    | 80.30508  |            | 12.09942     | 79.67676     |                |                   | 22.38      | 0.00  | 0.00          | 0                | 0.0           |

| 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|------------|--------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2040            | On 05/08/2021 | Bond Future        |        |            | 12.24954     | 76.68509  |            | 12.35895     | 76.04995     |                |                   | 22.35      | 0.00  | 0.00        | 0                | 0.0           |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000    | 100.00000 |            | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R2044            | On 05/11/2020 | Bond Future        |        |            | 11.60623     | 79.57697  |            | 11.69706     | 78.99773     |                |                   | 26.41      | 0.00  | 0.00        | 0                | 49,380.0      |
| R2044            | On 05/11/2020 | Bond Future        | 8.87   | Call       | 87.16000     | 0.08716   |            | 76.54000     | 0.07654      | 87.160         |                   | 25.04      | 0.03  | 0.00        | 0                | 1,815.0       |
| R2044            | On 05/11/2020 | Bond Future        | 9.29   | Call       | 199.79000    | 0.19979   |            | 176.89000    | 0.17689      | 199.790        |                   | 25.04      | 0.05  | 0.00        | 0                | 300.0         |
| R2044            | On 05/11/2020 | Bond Future        | 9.34   | Call       | 218.94000    | 0.21894   |            | 194.03000    | 0.19403      | 218.940        |                   | 25.04      | 0.06  | 0.00        | 0                | 525.0         |
| R2044            | On 05/11/2020 | Bond Future        | 9.72   | Call       | 418.73000    | 0.41873   |            | 373.99000    | 0.37399      | 418.730        |                   | 25.04      | 0.10  | 0.00        | 0                | 1,815.0       |
| R2044            | On 05/11/2020 | Bond Future        | 9.97   | Call       | 614.53000    | 0.61453   |            | 551.73000    | 0.55173      | 614.530        |                   | 25.04      | 0.13  | 0.00        | 0                | 300.0         |
| R2044            | On 05/11/2020 | Bond Future        | 10.02  | Call       | 660.99000    | 0.66099   |            | 594.05000    | 0.59405      | 660.990        |                   | 25.04      | 0.14  | 0.00        | 0                | 1,815.0       |
| R2044            | On 05/11/2020 | Bond Future        | 10.04  | Call       | 680.30000    | 0.68030   |            | 611.66000    | 0.61166      | 680.300        |                   | 25.04      | 0.15  | 0.00        | 0                | 525.0         |
| R2044            | On 05/11/2020 | Bond Future        | 11.06  | Put        | 6,034.79000  | 6.03479   |            | 6,422.52000  | 6.42252      | 6,034.790      |                   | 25.50      | 0.62  | 0.00        | 0                | 525.0         |
| R2044            | On 05/11/2020 | Bond Future        | 11.17  | Put        | 5,564.34000  | 5.56434   |            | 5,935.61000  | 5.93561      | 5,564.340      |                   | 25.66      | 0.59  | 0.00        | 0                | 1,815.0       |
| R2044            | On 05/11/2020 | Bond Future        | 11.38  | Put        | 4,744.96000  | 4.74496   |            | 5,084.52000  | 5.08452      | 4,744.960      |                   | 25.96      | 0.53  | 0.00        | 0                | 300.0         |
| R2044            | On 05/11/2020 | Bond Future        | 11.43  | Put        | 4,564.69000  | 4.56469   |            | 4,896.69000  | 4.89669      | 4,564.690      |                   | 26.03      | 0.52  | 0.00        | 0                | 1,815.0       |
| R2044            | On 04/02/2021 | Bond Future        |        |            | 11.82989     | 76.03362  |            | 11.92471     | 75.44874     |                |                   | 25.98      | 0.00  | 0.00        | 0                | 0.0           |
| R2044            | On 04/02/2021 | Bond Future        | 9.66   | Call       | 977.52000    | 0.97752   |            | 898.58000    | 0.89858      | 977.520        |                   | 24.86      | 0.15  | 0.00        | 0                | 265.0         |
| R2044            | On 04/02/2021 | Bond Future        | 10.29  | Put        | 12,475.39000 | 12.47539  |            | 12,930.88000 | 12.93088     | 12,475.390     |                   | 24.86      | 0.75  | 0.00        | 0                | 265.0         |
| R2044            | On 04/02/2021 | Bond Future        | 10.84  | Put        | 9,352.05000  | 9.35205   |            | 9,753.50000  | 9.75350      | 9,352.050      |                   | 24.86      | 0.66  | 0.00        | 0                | 265.0         |
| R2044            | On 06/05/2021 | Bond Future        |        |            | 12.06134     | 76.84909  |            | 12.16039     | 76.25807     |                |                   | 23.38      | 0.00  | 0.00        | 0                | 0.0           |
| R2044            | On 05/08/2021 | Bond Future        |        |            | 12.30877     | 73.31617  |            | 12.41252     | 72.71874     |                |                   | 23.37      | 0.00  | 0.00        | 0                | 0.0           |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000    | 100.00000 |            | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R2048            | On 05/11/2020 | Bond Future        |        |            | 11.59039     | 78.31086  |            | 11.68137     | 77.72293     |                |                   | 27.03      | 0.00  | 0.00        | 0                | 110,559.0     |
| R2048            | On 05/11/2020 | Bond Future        | 10.00  | Call       | 637.91000    | 0.63791   |            | 572.13000    | 0.57213      | 637.910        |                   | 25.55      | 0.14  | 0.00        | 0                | 950.0         |
| R2048            | On 05/11/2020 | Bond Future        | 11.00  | Call       | 2,272.75000  | 2.27275   |            | 2,085.56000  | 2.08556      | 2,272.750      |                   | 25.96      | 0.37  | 0.00        | 0                | 950.0         |
| R2048            | On 04/02/2021 | Bond Future        |        |            | 11.81352     | 79.13391  |            | 11.90864     | 78.54019     |                |                   | 25.10      | 0.00  | 0.00        | 0                | 0.0           |
| R2048            | On 04/02/2021 | Bond Future        | 10.75  | Call       | 2,577.72000  | 2.57772   |            | 2,401.43000  | 2.40143      | 2,577.720      |                   | 23.98      | 0.33  | 0.00        | 0                | 2,590.0       |
| R2048            | On 04/02/2021 | Bond Future        | 11.50  | Call       | 4,465.39000  | 4.46539   |            | 4,204.02000  | 4.20402      | 4,465.390      |                   | 24.56      | 0.47  | 0.00        | 0                | 2,590.0       |
| R2048            | On 06/05/2021 | Bond Future        |        |            | 12.03600     | 75.57034  |            | 12.13539     | 74.97048     |                |                   | 23.88      | 0.00  | 0.00        | 0                | 0.0           |
| R2048            | On 05/08/2021 | Bond Future        |        |            | 12.27156     | 76.40418  |            | 12.37567     | 75.79776     |                |                   | 22.45      | 0.00  | 0.00        | 0                | 0.0           |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000    | 100.00000 |            | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R208             | On 05/11/2020 | Bond Future        |        |            | 3.37100      | 102.04613 |            | 3.36881      | 102.04699    |                |                   | 0.22       | 0.00  | 0.00        | 0                | 7,525.0       |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000    | 100.00000 |            | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000    | 100.00000 |            | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000    | 100.00000 |            | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R209             | On 05/11/2020 | Bond Future        |        |            | 10.88644     | 66.43547  |            | 10.98708     | 65.88940     |                |                   | 26.08      | 0.00  | 0.00        | 0                | 26,289.0      |
| R209             | On 04/02/2021 | Bond Future        |        |            | 11.08826     | 67.13408  |            | 11.19267     | 66.58266     |                |                   | 24.24      | 0.00  | 0.00        | 0                | 0.0           |
| R209             | On 06/05/2021 | Bond Future        |        |            | 11.29625     | 64.71353  |            | 11.40469     | 64.15631     |                |                   | 23.28      | 0.00  | 0.00        | 0                | 940.0         |



| Contract Details               |               |                    | Strike | Call / Put | MTM Yield   | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta         | Delta Value           | Contracts Traded | Open Interest      |
|--------------------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-----------------------|------------------|--------------------|
| R209                           | On 06/05/2021 | Bond Future        | 10.25  | Call       | 2,751.37000 | 2.75137    | 2,562.72000 | 2.56272      | 2,751.370      | 22.35             | 0.36       | 46,544,438.56 | 2,000                 | 2,000.0          |                    |
| R209                           | On 06/05/2021 | Bond Future        | 11.25  | Put        | 5,190.38000 | 5.19038    | 5,465.72000 | 5.46572      | 5,190.380      | 23.04             | 0.47       | 30,095,824.16 | 1,000                 | 2,000.0          |                    |
| R209                           | On 06/05/2021 | Bond Future        | 12.25  | Put        | 3,143.10000 | 3.14310    | 3,335.28000 | 3.33528      | 3,143.100      | 24.31             | 0.32       | 41,250,040.80 | 2,000                 | 2,000.0          |                    |
| R209                           | On 05/08/2021 | Bond Future        |        |            | 11.51187    | 65.42763   | 11.62458    | 64.86433     |                | 22.27             | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R209                           | On 31/03/2036 | Price Contribution |        |            | 6.25000     | 6.25000    | 6.25000     | 6.25000      |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R209/R186                      | On 31/03/2036 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R209/R204                      | On 31/03/2036 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R209/R208                      | On 31/03/2036 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R210                           | On 05/11/2020 | Bond Future        |        |            | 182.85858   | 182.85858  | 182.27374   | 182.27374    |                |                   | 0.00       | 0.00          | 0                     | 2,243.0          |                    |
| R210                           | On 04/02/2021 | Bond Future        |        |            | 184.82516   | 184.82516  | 184.23483   | 184.23483    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R210                           | On 06/05/2021 | Bond Future        |        |            | 184.15954   | 184.15954  | 183.56314   | 183.56314    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R210                           | On 05/08/2021 | Bond Future        |        |            | 186.23332   | 186.23332  | 185.63044   | 185.63044    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R210                           | On 31/03/2028 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R212                           | On 05/11/2020 | Bond Future        |        |            | 167.03696   | 167.03696  | 166.79496   | 166.79496    |                |                   | 0.00       | 0.00          | 0                     | 6,967.0          |                    |
| R212                           | On 04/02/2021 | Bond Future        |        |            | 166.55519   | 166.55519  | 166.31139   | 166.31139    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R212                           | On 06/05/2021 | Bond Future        |        |            | 168.37907   | 168.37907  | 168.13290   | 168.13290    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R212                           | On 05/08/2021 | Bond Future        |        |            | 167.96402   | 167.96402  | 167.71526   | 167.71526    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R212                           | On 31/01/2022 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R213                           | On 05/11/2020 | Bond Future        |        |            | 9.81595     | 83.35299   | 9.90127     | 82.87617     |                | 19.21             | 0.00       | 0.00          | 0                     | 16,316.0         |                    |
| R213                           | On 04/02/2021 | Bond Future        |        |            | 10.02652    | 84.22900   | 10.11537    | 83.74752     |                | 17.87             | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R213                           | On 06/05/2021 | Bond Future        |        |            | 10.23842    | 81.60217   | 10.33093    | 81.11573     |                | 17.01             | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R213                           | On 05/08/2021 | Bond Future        |        |            | 10.46353    | 82.50222   | 10.56004    | 82.01051     |                | 16.24             | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R213                           | On 28/02/2031 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R213/R186                      | On 28/02/2031 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R214                           | On 05/11/2020 | Bond Future        |        |            | 11.15776    | 64.11386   | 11.25327    | 63.58902     |                | 27.94             | 0.00       | 0.00          | 0                     | 15,786.0         |                    |
| R214                           | On 04/02/2021 | Bond Future        |        |            | 11.35960    | 64.78769   | 11.45892    | 64.25765     |                | 25.91             | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R214                           | On 06/05/2021 | Bond Future        |        |            | 11.56016    | 62.20472   | 11.66339    | 61.66913     |                | 24.92             | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R214                           | On 05/08/2021 | Bond Future        |        |            | 11.77115    | 62.89099   | 11.87863    | 62.34961     |                | 23.77             | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R214                           | On 28/02/2041 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| R214/R209                      | On 28/02/2041 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0                     | 0.0              |                    |
| <b>Total for Derivatives :</b> |               |                    |        |            |             |            |             |              |                |                   |            |               | <b>382,052,189.31</b> | <b>6,153</b>     | <b>1 191 367.0</b> |

| 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 |
|------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
|------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|

**Grand Total:** 382,052,189.31 6,153 1 191 367.0