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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/11/2021

| 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 |     | 90.70000  | 90.70000   |           | 90.70000     | 90.70000       |                   |            | 0.00  | 0.00        | 0                | 51.0          |
| AL37               | On 03/02/2022 | Index Future       |     | 801.62400 | 801.62400  |           | 803.52500    | 803.52500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 05/05/2022 | Index Future       |     | 811.22300 | 811.22300  |           | 813.15600    | 813.15600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 04/08/2022 | Index Future       |     | 821.16500 | 821.16500  |           | 823.12500    | 823.12500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 03/11/2022 | Index Future       |     | 831.60500 | 831.60500  |           | 833.59400    | 833.59400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 03/02/2022 | Index Future       |     | 912.26100 | 912.26100  |           | 918.68100    | 918.68100      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 05/05/2022 | Index Future       |     | 923.18400 | 923.18400  |           | 929.69200    | 929.69200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/08/2022 | Index Future       |     | 934.49800 | 934.49800  |           | 941.09000    | 941.09000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 03/11/2022 | Index Future       |     | 946.37900 | 946.37900  |           | 953.05900    | 953.05900      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 03/02/2022 | Index Future       |     | 811.94200 | 811.94200  |           | 817.61100    | 817.61100      |                   |            | 0.00  | 0.00        | 0                | 193.0         |
| ALBI               | On 05/05/2022 | Index Future       |     | 821.66500 | 821.66500  |           | 827.41000    | 827.41000      |                   |            | 0.00  | 0.00        | 0                | 29.0          |
| ALBI               | On 04/08/2022 | Index Future       |     | 831.73500 | 831.73500  |           | 837.55400    | 837.55400      |                   |            | 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 03/11/2022 | Index Future       |       | 842.30900  | 842.30900 |              | 848.20700      | 848.20700         |            | 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 03/02/2022 | Bond Future        |       | 11.59906   | 77.22744  |              | 11.47230       | 77.87989          |            | 0.00  | 0.00          | 0                | 263.0         |
| ES33             |        | On 05/05/2022 | Bond Future        |       | 11.84119   | 74.39404  |              | 11.70895       | 75.05480          |            | 0.00  | 0.00          | 0                | 87.0          |
| ES33             |        | On 04/08/2022 | Bond Future        |       | 12.09371   | 75.28615  |              | 11.95564       | 75.95548          |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33             |        | On 03/11/2022 | Bond Future        |       | 12.35014   | 72.52258  |              | 12.20602       | 73.20044          |            | 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 03/02/2022 | Bond Future        |       | 12.04000   | 75.81164  |              | 11.91301       | 76.55976          |            | 0.00  | 0.00          | 0                | 3,579.0       |
| ES42             |        | On 05/05/2022 | Bond Future        |       | 12.26756   | 72.48019  |              | 12.13489       | 73.23776          |            | 0.00  | 0.00          | 0                | 1,190.0       |
| ES42             |        | On 04/08/2022 | Bond Future        |       | 12.49829   | 73.34793  |              | 12.35976       | 74.11520          |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             |        | On 03/11/2022 | Bond Future        |       | 12.73338   | 70.08012  |              | 12.58861       | 70.85734          |            | 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 03/02/2022 | GOVI               |       | 801.36600  | 801.36600 |              | 806.89200      | 806.89200         |            | 0.00  | 16,027,320.00 | 2                | 983.0         |
| GOVI             |        | On 05/05/2022 | GOVI               |       | 810.96200  | 810.96200 |              | 816.56300      | 816.56300         |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             |        | On 04/08/2022 | GOVI               |       | 820.90100  | 820.90100 |              | 826.57500      | 826.57500         |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             |        | On 03/11/2022 | GOVI               |       | 831.33700  | 831.33700 |              | 837.08700      | 837.08700         |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            |        | On 03/02/2022 | Bond Future        |       | 154.24627  | 154.24627 |              | 154.84918      | 154.84918         |            | 0.00  | 0.00          | 0                | 5,316.0       |
| I2025            |        | On 05/05/2022 | Bond Future        |       | 156.13249  | 156.13249 |              | 156.74334      | 156.74334         |            | 0.00  | 0.00          | 0                | 164.0         |
| I2025            |        | On 04/08/2022 | Bond Future        |       | 156.49512  | 156.49512 |              | 157.11340      | 157.11340         |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            |        | On 03/11/2022 | Bond Future        |       | 158.50180  | 158.50180 |              | 159.12826      | 159.12826         |            | 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 03/02/2022 | Bond Future        |       | 113.63806  | 113.63806 |              | 114.77825      | 114.77825         |            | 0.00  | 0.00          | 0                | 2,806.0       |
| I2029            |        | On 05/05/2022 | Bond Future        |       | 113.83012  | 113.83012 |              | 114.98456      | 114.98456         |            | 0.00  | 0.00          | 0                | 186.0         |
| I2029            |        | On 04/08/2022 | Bond Future        |       | 115.26787  | 115.26787 |              | 116.43707      | 116.43707         |            | 0.00  | 0.00          | 0                | 0.0           |
| I2029            |        | On 03/11/2022 | Bond Future        |       | 115.52438  | 115.52438 |              | 116.70819      | 116.70819         |            | 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           |
| I2033            |        | On 03/02/2022 | Bond Future        |       | 110.76431  | 110.76431 |              | 110.75112      | 110.75112         |            | 0.00  | 0.00          | 0                | 7,393.0       |
| I2033            |        | On 05/05/2022 | Bond Future        |       | 110.83943  | 110.83943 |              | 110.82639      | 110.82639         |            | 0.00  | 0.00          | 0                | 2,121.0       |

| Contract Details | Strike | Call / Put    | MTM                    | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Options Inter |          |
|------------------|--------|---------------|------------------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|----------|
| I2033            |        | On 04/08/2022 | Bond Future            |       | 112.23944  | 112.23944 | 112.22636    | 112.22636      |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| I2033            |        | On 03/11/2022 | Bond Future            |       | 112.37659  | 112.37659 | 112.36295    | 112.36295      |                   |            | 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 03/02/2022 | Bond Future            |       | 122.44926  | 122.44926 | 125.26129    | 125.26129      |                   |            | 0.00  | 0.00        | 0                | 6,276.0       |          |
| I2038            |        | On 05/05/2022 | Bond Future            |       | 123.94672  | 123.94672 | 126.79370    | 126.79370      |                   |            | 0.00  | 0.00        | 0                | 677.0         |          |
| I2038            |        | On 04/08/2022 | Bond Future            |       | 123.70176  | 123.70176 | 126.58430    | 126.58430      |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| I2038            |        | On 03/11/2022 | Bond Future            |       | 125.28819  | 125.28819 | 128.20793    | 128.20793      |                   |            | 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 03/02/2022 | Bond Future            |       | 112.88982  | 112.88982 | 114.60329    | 114.60329      |                   |            | 0.00  | 0.00        | 0                | 15,506.0      |          |
| I2046            |        | On 05/05/2022 | Bond Future            |       | 112.38868  | 112.38868 | 114.12334    | 114.12334      |                   |            | 0.00  | 0.00        | 0                | 171.0         |          |
| I2046            |        | On 04/08/2022 | Bond Future            |       | 113.80849  | 113.80849 | 115.56518    | 115.56518      |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| I2046            |        | On 03/11/2022 | Bond Future            |       | 113.34868  | 113.34868 | 115.12727    | 115.12727      |                   |            | 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 03/02/2022 | Bond Future            |       | 113.70831  | 113.70831 | 115.85656    | 115.85656      |                   |            | 0.00  | 0.00        | 0                | 8,495.0       |          |
| I2050            |        | On 05/05/2022 | Bond Future            |       | 115.09889  | 115.09889 | 117.27374    | 117.27374      |                   |            | 0.00  | 0.00        | 0                | 379.0         |          |
| I2050            |        | On 04/08/2022 | Bond Future            |       | 114.54149  | 114.54149 | 116.74332    | 116.74332      |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| I2050            |        | On 03/11/2022 | Bond Future            |       | 116.01036  | 116.01036 | 118.24084    | 118.24084      |                   |            | 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 03/02/2022 | Index Future           |       | 301.92300  | 301.92300 | 304.63400    | 304.63400      |                   |            | 0.00  | 0.00        | 0                | 483.0         |          |
| IGOV             |        | On 05/05/2022 | Index Future           |       | 305.61200  | 305.61200 | 308.36000    | 308.36000      |                   |            | 0.00  | 0.00        | 0                | 16.0          |          |
| IGOV             |        | On 04/08/2022 | Index Future           |       | 309.43100  | 309.43100 | 312.21400    | 312.21400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| IGOV             |        | On 03/11/2022 | Index Future           |       | 313.43700  | 313.43700 | 316.25700    | 316.25700      |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| JIBAR FUTURE     |        | On 15/12/2021 | Jibar Tradeable Future |       | 3.91500    | 96.08500  | 3.90500      | 96.09500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| JIBAR FUTURE     |        | On 19/01/2022 | Jibar Tradeable Future |       | 3.98500    | 96.01500  | 3.97500      | 96.02500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| JIBAR FUTURE     |        | On 16/02/2022 | Jibar Tradeable Future |       | 4.27000    | 95.73000  | 4.25000      | 95.75000       |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| JIBAR FUTURE     |        | On 16/03/2022 | Jibar Tradeable Future |       | 4.34500    | 95.65500  | 4.32500      | 95.67500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| JIBAR FUTURE     |        | On 20/04/2022 | Jibar Tradeable Future |       | 4.66000    | 95.34000  | 4.66000      | 95.34000       |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| JIBAR FUTURE     |        | On 18/05/2022 | Jibar Tradeable Future |       | 4.72000    | 95.28000  | 4.74000      | 95.26000       |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| JIBAR FUTURE     |        | On 15/06/2022 | Jibar Tradeable Future |       | 5.02000    | 94.98000  | 5.02000      | 94.98000       |                   |            | 0.00  | 0.00        | 0                | 72.0          |          |
| JIBAR FUTURE     |        | On 21/09/2022 | Jibar Tradeable Future |       | 5.45500    | 94.54500  | 5.45500      | 94.54500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| JIBAR FUTURE     |        | On 21/12/2022 | Jibar Tradeable Future |       | 5.86000    | 94.14000  | 5.84000      | 94.16000       |                   |            | 0.00  | 0.00        | 0                | 68.0          |          |
| JIBAR FUTURE     |        | On 15/03/2023 | Jibar Tradeable Future |       | 6.33000    | 93.67000  | 6.32000      | 93.68000       |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| JIBAR FUTURE     |        | On 21/06/2023 | Jibar Tradeable Future |       | 6.62500    | 93.37500  | 6.61500      | 93.38500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |          |
| JIBAR FUTURE     |        | On 20/09/2023 | Jibar Tradeable Future |       | 6.89500    | 93.10500  | 6.90500      | 93.09500       |                   |            | 0.00  | 0.00        | 0                | 75.0          |          |
| R186             |        | On 03/02/2022 | Bond Future            |       | 8.22876    | 110.35008 | 8.15743      | 110.64758      |                   |            | 5.72  | 0.00        | 95,563,169.28    | 866           | 54,281.0 |
| R186             |        | On 05/05/2022 | Bond Future            |       | 8.46241    | 111.67281 | 8.38594      | 111.97430      |                   |            | 5.51  | 0.00        | 0.00             | 0             | 4,514.0  |
| R186             |        | On 05/05/2022 | Bond Future            | 6.73  | Call       | 63.05000  | 0.06305      | 79.89000       | 0.07989           | 63.050     | 5.21  | 0.04        | 0.00             | 0             | 3,600.0  |

| 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 05/05/2022 | Bond Future        | 7.28   | Call       | 197.51000   | 0.19751   |            | 240.21000   | 0.24021      | 197.510        | 5.03              | 0.11       | 0.00          | 0           | 435.0            |               |
| R186             | On 05/05/2022 | Bond Future        | 7.48   | Call       | 288.93000   | 0.28893   |            | 346.33000   | 0.34633      | 288.930        | 4.97              | 0.15       | 0.00          | 0           | 3,600.0          |               |
| R186             | On 05/05/2022 | Bond Future        | 7.88   | Call       | 676.20000   | 0.67620   |            | 778.31000   | 0.77831      | 676.200        | 5.21              | 0.28       | 0.00          | 0           | 435.0            |               |
| R186             | On 05/05/2022 | Bond Future        | 8.14   | Call       | 1,049.81000 | 1.04981   |            | 1,183.72000 | 1.18372      | 1,049.810      | 5.36              | 0.38       | 0.00          | 0           | 454.0            |               |
| R186             | On 05/05/2022 | Bond Future        | 8.35   | Call       | 1,418.48000 | 1.41848   |            | 1,577.68000 | 1.57768      | 1,418.480      | 5.45              | 0.46       | 0.00          | 0           | 454.0            |               |
| R186             | On 05/05/2022 | Bond Future        | 8.64   | Put        | 1,330.29000 | 1.33029   |            | 1,220.76000 | 1.22076      | 1,330.290      | 5.56              | 0.43       | 0.00          | 0           | 4,035.0          |               |
| R186             | On 05/05/2022 | Bond Future        | 8.94   | Put        | 920.26000   | 0.92026   |            | 840.07000   | 0.84007      | 920.260        | 5.71              | 0.32       | 0.00          | 0           | 454.0            |               |
| R186             | On 05/05/2022 | Bond Future        | 9.18   | Put        | 682.35000   | 0.68235   |            | 621.23000   | 0.62123      | 682.350        | 5.86              | 0.25       | 0.00          | 0           | 454.0            |               |
| R186             | On 04/08/2022 | Bond Future        |        |            | 8.71666     | 107.72156 |            | 8.63445     | 108.02732    |                | 5.56              | 0.00       | 0.00          | 0           | 0.0              |               |
| R186             | On 04/08/2022 | Bond Future        | 6.96   | Call       | 133.39000   | 0.13339   |            | 160.06000   | 0.16006      | 133.390        | 4.88              | 0.07       | 0.00          | 0           | 3,600.0          |               |
| R186             | On 04/08/2022 | Bond Future        | 7.96   | Call       | 757.44000   | 0.75744   |            | 854.43000   | 0.85443      | 757.440        | 5.07              | 0.28       | 0.00          | 0           | 3,600.0          |               |
| R186             | On 04/08/2022 | Bond Future        | 9.78   | Put        | 775.92000   | 0.77592   |            | 716.97000   | 0.71697      | 775.920        | 6.19              | 0.23       | 0.00          | 0           | 3,600.0          |               |
| R186             | On 03/11/2022 | Bond Future        |        |            | 8.98067     | 109.13047 |            | 8.89215     | 109.43993    |                | 5.46              | 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 03/02/2022 | Bond Future        |        |            | 321.71640   | 321.71640 |            | 322.13548   | 322.13548    |                |                   | 0.00       | 36,353,953.20 | 113         | 1,079.0          |               |
| R197             | On 05/05/2022 | Bond Future        |        |            | 325.65010   | 325.65010 |            | 326.07556   | 326.07556    |                |                   | 0.00       | 0.00          | 0           | 237.0            |               |
| R197             | On 04/08/2022 | Bond Future        |        |            | 321.40824   | 321.40824 |            | 321.83760   | 321.83760    |                |                   | 0.00       | 0.00          | 0           | 0.0              |               |
| R197             | On 03/11/2022 | Bond Future        |        |            | 325.53065   | 325.53065 |            | 325.96600   | 325.96600    |                |                   | 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 03/02/2022 | Bond Future        |        |            | 239.48303   | 239.48303 |            | 241.43663   | 241.43663    |                |                   | 0.00       | 0.00          | 0           | 8,050.0          |               |
| R202             | On 05/05/2022 | Bond Future        |        |            | 242.41122   | 242.41122 |            | 244.38973   | 244.38973    |                |                   | 0.00       | 0.00          | 0           | 413.0            |               |
| R202             | On 04/08/2022 | Bond Future        |        |            | 241.03521   | 241.03521 |            | 243.03785   | 243.03785    |                |                   | 0.00       | 0.00          | 0           | 0.0              |               |
| R202             | On 03/11/2022 | Bond Future        |        |            | 244.12595   | 244.12595 |            | 246.15483   | 246.15483    |                |                   | 0.00       | 0.00          | 0           | 0.0              |               |
| R202             | On 07/12/2023 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.0              |               |
| R2023            | On 03/02/2022 | Bond Future        |        |            | 5.41388     | 105.80684 |            | 5.39790     | 105.82332    |                | 1.14              | 0.00       | 0.00          | 0           | 16,528.0         |               |
| R2023            | On 05/05/2022 | Bond Future        |        |            | 5.59003     | 103.16423 |            | 5.56845     | 103.18131    |                | 0.98              | 0.00       | 0.00          | 0           | 777.0            |               |
| R2023            | On 04/08/2022 | Bond Future        |        |            | 5.87001     | 104.40997 |            | 5.83807     | 104.42759    |                | 0.71              | 0.00       | 0.00          | 0           | 0.0              |               |
| R2023            | On 03/11/2022 | Bond Future        |        |            | 6.48926     | 101.84700 |            | 6.43100     | 101.86485    |                | 0.79              | 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 03/02/2022 | Bond Future        |        |            | 9.76210     | 90.56057  |            | 9.64499     | 91.16186     |                | 9.29              | 0.00       | 27,439,852.71 | 303         | 83,178.0         |               |
| R2030            | On 03/02/2022 | Bond Future        | 8.39   | Call       | 27.30000    | 0.02730   |            | 48.53000    | 0.04853      | 27.300         | 8.57              | 0.02       | 0.00          | 0           | 101.0            |               |
| R2030            | On 03/02/2022 | Bond Future        | 8.80   | Call       | 118.85000   | 0.11885   |            | 187.00000   | 0.18700      | 118.850        | 8.50              | 0.08       | 0.00          | 0           | 950.0            |               |
| R2030            | On 03/02/2022 | Bond Future        | 8.85   | Call       | 142.88000   | 0.14288   |            | 220.93000   | 0.22093      | 142.880        | 8.54              | 0.09       | 0.00          | 0           | 1,000.0          |               |
| R2030            | On 03/02/2022 | Bond Future        | 9.10   | Call       | 324.67000   | 0.32467   |            | 464.39000   | 0.46439      | 324.670        | 8.75              | 0.17       | 0.00          | 0           | 4,000.0          |               |
| R2030            | On 03/02/2022 | Bond Future        | 9.35   | Put        | 2,777.37000 | 2.77737   |            | 2,393.64000 | 2.39364      | 2,777.370      | 8.97              | 0.71       | 0.00          | 0           | 101.0            |               |

| 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 03/02/2022 | Bond Future        | 9.40   | Call       | 720.31000   | 0.72031   | 954.61000   | 0.95461   | 720.310      | 9.02           | 0.31              | 0.00       | 0     | 950.0       |                  |               |
| R2030            | On 03/02/2022 | Bond Future        | 9.60   | Call       | 1,110.39000 | 1.11039   | 1,412.24000 | 1.41224   | 1,110.390    | 9.18           | 0.42              | 0.00       | 0     | 1,000.0     |                  |               |
| R2030            | On 03/02/2022 | Bond Future        | 9.78   | Put        | 1,458.73000 | 1.45873   | 1,218.05000 | 1.21805   | 1,458.730    | 9.31           | 0.48              | 0.00       | 0     | 101.0       |                  |               |
| R2030            | On 03/02/2022 | Bond Future        | 9.90   | Put        | 1,189.41000 | 1.18941   | 985.22000   | 0.98522   | 1,189.410    | 9.41           | 0.42              | 0.00       | 0     | 8,000.0     |                  |               |
| R2030            | On 03/02/2022 | Bond Future        | 10.85  | Put        | 194.82000   | 0.19482   | 156.82000   | 0.15682   | 194.820      | 10.58          | 0.10              | 0.00       | 0     | 1,000.0     |                  |               |
| R2030            | On 05/05/2022 | Bond Future        |        |            | 9.98521     | 91.64664  | 9.86239     | 92.25550  |              | 8.91           | 0.00              | 0.00       | 0     | 14,727.0    |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 7.73   | Call       | 27.95000    | 0.02795   | 41.26000    | 0.04126   | 27.950       | 8.44           | 0.02              | 0.00       | 0     | 200.0       |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 8.14   | Call       | 76.66000    | 0.07666   | 107.85000   | 0.10785   | 76.660       | 8.35           | 0.04              | 0.00       | 0     | 1,800.0     |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 8.47   | Call       | 159.48000   | 0.15948   | 216.26000   | 0.21626   | 159.480      | 8.28           | 0.07              | 0.00       | 0     | 1,073.0     |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 8.81   | Call       | 322.84000   | 0.32284   | 421.30000   | 0.42130   | 322.840      | 8.26           | 0.13              | 0.00       | 0     | 200.0       |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 8.89   | Call       | 385.34000   | 0.38534   | 497.31000   | 0.49731   | 385.340      | 8.32           | 0.15              | 0.00       | 0     | 1,800.0     |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 9.35   | Put        | 4,128.15000 | 4.12815   | 3,723.25000 | 3.72325   | 4,128.150    | 8.65           | 0.71              | 0.00       | 0     | 1,073.0     |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 9.95   | Put        | 2,304.86000 | 2.30486   | 2,033.64000 | 2.03364   | 2,304.860    | 9.04           | 0.50              | 0.00       | 0     | 1,073.0     |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 10.20  | Put        | 1,769.31000 | 1.76931   | 1,549.49000 | 1.54949   | 1,769.310    | 9.26           | 0.41              | 0.00       | 0     | 200.0       |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 11.04  | Put        | 711.61000   | 0.71161   | 614.49000   | 0.61449   | 711.610      | 10.26          | 0.20              | 0.00       | 0     | 1,800.0     |                  |               |
| R2030            | On 04/08/2022 | Bond Future        |        |            | 10.22565    | 88.72900  | 10.09654    | 89.34584  |              | 8.87           | 0.00              | 0.00       | 0     | 0.0         |                  |               |
| R2030            | On 04/08/2022 | Bond Future        | 8.30   | Call       | 180.86000   | 0.18086   | 233.22000   | 0.23322   | 180.860      | 8.25           | 0.07              | 0.00       | 0     | 800.0       |                  |               |
| R2030            | On 04/08/2022 | Bond Future        | 9.05   | Call       | 609.78000   | 0.60978   | 744.65000   | 0.74465   | 609.780      | 8.25           | 0.19              | 0.00       | 0     | 800.0       |                  |               |
| R2030            | On 04/08/2022 | Bond Future        | 10.95  | Put        | 1,454.03000 | 1.45403   | 1,290.37000 | 1.29037   | 1,454.030    | 9.73           | 0.30              | 0.00       | 0     | 800.0       |                  |               |
| R2030            | On 03/11/2022 | Bond Future        |        |            | 10.45752    | 89.89673  | 10.32205    | 90.52119  |              | 8.64           | 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 03/02/2022 | Bond Future        |        |            | 10.25057    | 90.51394  | 10.11826    | 91.27080  |              | 10.31          | 0.00              | 0.00       | 0     | 108,136.0   |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 8.91   | Call       | 23.46000    | 0.02346   | 46.21000    | 0.04621   | 23.460       | 9.04           | 0.02              | 0.00       | 0     | 198.0       |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 9.14   | Call       | 57.98000    | 0.05798   | 105.40000   | 0.10540   | 57.980       | 8.94           | 0.04              | 0.00       | 0     | 97.0        |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 9.58   | Call       | 317.56000   | 0.31756   | 482.10000   | 0.48210   | 317.560      | 9.40           | 0.16              | 0.00       | 0     | 400.0       |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 9.62   | Call       | 362.14000   | 0.36214   | 541.84000   | 0.54184   | 362.140      | 9.46           | 0.18              | 0.00       | 0     | 210.0       |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 9.81   | Put        | 3,188.55000 | 3.18855   | 2,689.46000 | 2.68946   | 3,188.550    | 9.75           | 0.73              | 0.00       | 0     | 198.0       |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 9.90   | Call       | 800.07000   | 0.80007   | 1,096.97000 | 1.09697   | 800.070      | 9.89           | 0.32              | 0.00       | 0     | 900.0       |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 9.90   | Put        | 2,824.73000 | 2.82473   | 2,364.77000 | 2.36477   | 2,824.730    | 9.89           | 0.68              | 0.00       | 0     | 900.0       |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.14  | Put        | 1,986.47000 | 1.98647   | 1,630.19000 | 1.63019   | 1,986.470    | 10.19          | 0.55              | 0.00       | 0     | 97.0        |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.35  | Put        | 1,410.48000 | 1.41048   | 1,138.35000 | 1.13835   | 1,410.480    | 10.42          | 0.44              | 0.00       | 0     | 400.0       |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.45  | Put        | 1,186.07000 | 1.18607   | 950.23000   | 0.95023   | 1,186.070    | 10.53          | 0.39              | 0.00       | 0     | 198.0       |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.53  | Put        | 1,029.74000 | 1.02974   | 820.69000   | 0.82069   | 1,029.740    | 10.63          | 0.35              | 0.00       | 0     | 210.0       |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.66  | Put        | 817.50000   | 0.81750   | 647.21000   | 0.64721   | 817.500      | 10.82          | 0.29              | 0.00       | 0     | 97.0        |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.90  | Put        | 527.91000   | 0.52791   | 414.26000   | 0.41426   | 527.910      | 11.22          | 0.20              | 0.00       | 0     | 900.0       |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.95  | Put        | 481.31000   | 0.48131   | 377.20000   | 0.37720   | 481.310      | 11.30          | 0.19              | 0.00       | 0     | 400.0       |                  |               |
| R2032            | On 03/02/2022 | Bond Future        | 11.13  | Put        | 343.59000   | 0.34359   | 268.32000   | 0.26832   | 343.590      | 11.61          | 0.14              | 0.00       | 0     | 210.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        |        |            | 10.46196    | 87.45226  | 10.32383    | 88.21853  |              | 10.28          | 0.00              | 0.00       | 0     | 20,384.0    |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 9.58   | Call       | 602.32000   | 0.60232   | 785.90000   | 0.78590   | 602.320      | 9.55           | 0.20              | 0.00       | 0     | 780.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.18  | Call       | 1,704.95000 | 1.70495   | 2,060.53000 | 2.06053   | 1,704.950    | 10.22          | 0.41              | 0.00       | 0     | 780.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.29  | Call       | 1,977.63000 | 1.97763   | 2,364.81000 | 2.36481   | 1,977.630    | 10.32          | 0.45              | 0.00       | 0     | 993.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.98  | Put        | 1,408.31000 | 1.40831   | 1,200.03000 | 1.20003   | 1,408.310    | 11.16          | 0.32              | 0.00       | 0     | 993.0       |                  |               |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2032            | On 05/05/2022 | Bond Future        | 11.18  | Put        | 1,134.45000 |       | 1.13445    |           | 962.99000    | 0.96299        | 1,134.450         | 11.46      | 0.27  | 0.00           | 0                | 780.0         |
| R2032            | On 04/08/2022 | Bond Future        |        |            | 10.68192    |       | 88.48611   |           | 10.53762     | 89.26224       |                   | 9.88       | 0.00  | 0.00           | 0                | 0.0           |
| R2032            | On 04/08/2022 | Bond Future        | 8.97   | Call       | 246.35000   |       | 0.24635    |           | 326.11000    | 0.32611        | 246.350           | 8.92       | 0.08  | 0.00           | 0                | 800.0         |
| R2032            | On 04/08/2022 | Bond Future        | 9.72   | Call       | 897.62000   |       | 0.89762    |           | 1,106.58000  | 1.10658        | 897.620           | 9.21       | 0.23  | 0.00           | 0                | 800.0         |
| R2032            | On 04/08/2022 | Bond Future        | 11.60  | Put        | 1,355.66000 |       | 1.35566    |           | 1,179.44000  | 1.17944        | 1,355.660         | 11.06      | 0.26  | 0.00           | 0                | 800.0         |
| R2032            | On 03/11/2022 | Bond Future        |        |            | 10.90391    |       | 85.50507   |           | 10.75316     | 86.29086       |                   | 10.12      | 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 03/02/2022 | Bond Future        |        |            | 10.66267    |       | 91.48956   |           | 10.53564     | 92.29917       |                   | 11.48      | 0.00  | 29,276,659.20  | 320              | 102,433.0     |
| R2035            | On 03/02/2022 | Bond Future        | 9.70   | Call       | 135.61000   |       | 0.13561    |           | 222.89000    | 0.22289        | 135.610           | 10.28      | 0.07  | 0.00           | 0                | 683.0         |
| R2035            | On 03/02/2022 | Bond Future        | 9.92   | Call       | 310.18000   |       | 0.31018    |           | 467.65000    | 0.46765        | 310.180           | 10.64      | 0.14  | 0.00           | 0                | 200.0         |
| R2035            | On 03/02/2022 | Bond Future        | 10.10  | Call       | 544.40000   |       | 0.54440    |           | 773.94000    | 0.77394        | 544.400           | 10.93      | 0.22  | 0.00           | 0                | 280.0         |
| R2035            | On 03/02/2022 | Bond Future        | 10.24  | Call       | 794.22000   |       | 0.79422    |           | 1,085.55000  | 1.08555        | 794.220           | 11.16      | 0.29  | 0.00           | 0                | 500.0         |
| R2035            | On 03/02/2022 | Bond Future        | 10.26  | Call       | 834.52000   |       | 0.83452    |           | 1,134.84000  | 1.13484        | 834.520           | 11.19      | 0.30  | 0.00           | 0                | 200.0         |
| R2035            | On 03/02/2022 | Bond Future        | 10.34  | Put        | 3,083.36000 |       | 3.08336    |           | 2,610.05000  | 2.61005        | 3,083.360         | 11.29      | 0.66  | 0.00           | 0                | 500.0         |
| R2035            | On 03/02/2022 | Bond Future        | 10.35  | Call       | 1,028.60000 |       | 1.02860    |           | 1,369.41000  | 1.36941        | 1,028.600         | 11.30      | 0.34  | 0.00           | 0                | 1,600.0       |
| R2035            | On 03/02/2022 | Bond Future        | 10.61  | Put        | 2,070.54000 |       | 2.07054    |           | 1,717.44000  | 1.71744        | 2,070.540         | 11.61      | 0.52  | 0.00           | 0                | 200.0         |
| R2035            | On 03/02/2022 | Bond Future        | 10.65  | Put        | 1,944.28000 |       | 1.94428    |           | 1,608.15000  | 1.60815        | 1,944.280         | 11.66      | 0.50  | 0.00           | 0                | 683.0         |
| R2035            | On 03/02/2022 | Bond Future        | 11.03  | Put        | 1,043.72000 |       | 1.04372    |           | 846.21000    | 0.84621        | 1,043.720         | 12.28      | 0.31  | 0.00           | 0                | 280.0         |
| R2035            | On 03/02/2022 | Bond Future        | 11.05  | Put        | 1,009.34000 |       | 1.00934    |           | 817.77000    | 0.81777        | 1,009.340         | 12.32      | 0.30  | 0.00           | 0                | 1,600.0       |
| R2035            | On 03/02/2022 | Bond Future        | 11.11  | Put        | 912.42000   |       | 0.91242    |           | 737.82000    | 0.73782        | 912.420           | 12.44      | 0.28  | 0.00           | 0                | 200.0         |
| R2035            | On 03/02/2022 | Bond Future        | 11.28  | Put        | 682.28000   |       | 0.68228    |           | 549.31000    | 0.54931        | 682.280           | 12.77      | 0.22  | 0.00           | 0                | 200.0         |
| R2035            | On 03/02/2022 | Bond Future        | 11.33  | Put        | 625.73000   |       | 0.62573    |           | 503.28000    | 0.50328        | 625.730           | 12.87      | 0.21  | 0.00           | 0                | 500.0         |
| R2035            | On 03/02/2022 | Bond Future        | 11.39  | Put        | 563.77000   |       | 0.56377    |           | 453.00000    | 0.45300        | 563.770           | 12.99      | 0.19  | 0.00           | 0                | 683.0         |
| R2035            | On 03/02/2022 | Bond Future        | 11.73  | Put        | 302.41000   |       | 0.30241    |           | 241.81000    | 0.24181        | 302.410           | 13.56      | 0.11  | 0.00           | 0                | 280.0         |
| R2035            | On 03/02/2022 | Bond Future        | 11.88  | Put        | 227.15000   |       | 0.22715    |           | 181.43000    | 0.18143        | 227.150           | 13.79      | 0.09  | 0.00           | 0                | 1,800.0       |
| R2035            | On 05/05/2022 | Bond Future        |        |            | 10.86265    |       | 88.10776   |           | 10.73041     | 88.92745       |                   | 11.49      | 0.00  | 0.00           | 0                | 8,926.0       |
| R2035            | On 05/05/2022 | Bond Future        | 10.72  | Call       | 2,293.57000 |       | 2.29357    |           | 2,718.01000  | 2.71801        | 2,293.570         | 11.46      | 0.46  | 0.00           | 0                | 1,200.0       |
| R2035            | On 05/05/2022 | Bond Future        | 10.82  | Put        | 2,861.39000 |       | 2.86139    |           | 2,496.02000  | 2.49602        | 2,861.390         | 11.56      | 0.50  | 0.00           | 0                | 1,200.0       |
| R2035            | On 05/05/2022 | Bond Future        | 12.64  | Put        | 413.16000   |       | 0.41316    |           | 351.20000    | 0.35120        | 413.160           | 14.48      | 0.10  | 0.00           | 0                | 1,200.0       |
| R2035            | On 04/08/2022 | Bond Future        |        |            | 11.07262    |       | 89.14774   |           | 10.93479     | 89.97779       |                   | 11.05      | 0.00  | 0.00           | 0                | 0.0           |
| R2035            | On 04/08/2022 | Bond Future        | 9.53   | Call       | 376.51000   |       | 0.37651    |           | 485.33000    | 0.48533        | 376.510           | 9.97       | 0.11  | 0.00           | 0                | 400.0         |
| R2035            | On 04/08/2022 | Bond Future        | 9.84   | Call       | 638.28000   |       | 0.63828    |           | 801.03000    | 0.80103        | 638.280           | 10.02      | 0.17  | 0.00           | 0                | 100.0         |
| R2035            | On 04/08/2022 | Bond Future        | 10.53  | Call       | 1,820.90000 |       | 1.82090    |           | 2,150.85000  | 2.15085        | 1,820.900         | 10.63      | 0.36  | 0.00           | 0                | 400.0         |
| R2035            | On 04/08/2022 | Bond Future        | 10.64  | Put        | 4,729.53000 |       | 4.72953    |           | 4,257.88000  | 4.25788        | 4,729.530         | 10.73      | 0.61  | 0.00           | 0                | 100.0         |
| R2035            | On 04/08/2022 | Bond Future        | 11.13  | Put        | 3,141.34000 |       | 3.14134    |           | 2,791.01000  | 2.79101        | 3,141.340         | 11.16      | 0.47  | 0.00           | 0                | 100.0         |
| R2035            | On 04/08/2022 | Bond Future        | 12.18  | Put        | 1,290.97000 |       | 1.29097    |           | 1,129.05000  | 1.12905        | 1,290.970         | 12.52      | 0.23  | 0.00           | 0                | 400.0         |
| R2035            | On 03/11/2022 | Bond Future        |        |            | 11.28353    |       | 85.84461   |           | 11.13994     | 86.68513       |                   | 11.41      | 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 03/02/2022 | Bond Future        |        |            | 10.84348    |       | 83.01553   |           | 10.71651     | 83.83079       |                   | 12.69      | 0.00  | 109,580,499.60 | 1,320            | 112,279.0     |
| R2037            | On 05/05/2022 | Bond Future        |        |            | 11.04076    |       | 84.01130   |           | 10.90868     | 84.83670       |                   | 12.14      | 0.00  | 0.00           | 0                | 11,855.0      |
| R2037            | On 04/08/2022 | Bond Future        |        |            | 11.24973    |       | 80.74879   |           | 11.11209     | 81.58468       |                   | 12.29      | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|----------------|-------------|------------------|---------------|
| R2037            | On 04/08/2022 | Bond Future        | 10.10  | Call       | 760.72000   | 0.76072   |            | 945.22000   | 0.94522      | 760.720        | 11.30             | 0.19       | 0.00           | 0           | 50.0             |               |
| R2037            | On 04/08/2022 | Bond Future        | 10.90  | Put        | 4,511.01000 | 4.51101   |            | 4,060.61000 | 4.06061      | 4,511.010      | 12.20             | 0.58       | 0.00           | 0           | 50.0             |               |
| R2037            | On 04/08/2022 | Bond Future        | 11.42  | Put        | 2,926.66000 | 2.92666   |            | 2,601.26000 | 2.60126      | 2,926.660      | 12.75             | 0.43       | 0.00           | 0           | 50.0             |               |
| R2037            | On 03/11/2022 | Bond Future        |        |            | 11.44737    | 81.81615  |            | 11.30428    | 82.66255     |                | 12.09             | 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 03/02/2022 | Bond Future        |        |            | 10.91769    | 85.22715  |            | 10.79581    | 86.07186     |                | 13.26             | 0.00       | 0.00           | 0           | 76,519.0         |               |
| R2040            | On 05/05/2022 | Bond Future        |        |            | 11.10753    | 86.24945  |            | 10.98077    | 87.10463     |                | 12.67             | 0.00       | 0.00           | 0           | 8,498.0          |               |
| R2040            | On 05/05/2022 | Bond Future        | 9.82   | Call       | 277.52000   | 0.27752   |            | 379.29000   | 0.37929      | 277.520        | 11.33             | 0.09       | 0.00           | 0           | 1,200.0          |               |
| R2040            | On 05/05/2022 | Bond Future        | 10.57  | Call       | 1,376.48000 | 1.37648   |            | 1,689.91000 | 1.68991      | 1,376.480      | 12.15             | 0.32       | 0.00           | 0           | 1,200.0          |               |
| R2040            | On 05/05/2022 | Bond Future        | 13.04  | Put        | 394.00000   | 0.39400   |            | 337.95000   | 0.33795      | 394.000        | 16.34             | 0.09       | 0.00           | 0           | 1,200.0          |               |
| R2040            | On 04/08/2022 | Bond Future        |        |            | 11.30828    | 82.76296  |            | 11.17620    | 83.62897     |                | 12.85             | 0.00       | 0.00           | 0           | 0.0              |               |
| R2040            | On 04/08/2022 | Bond Future        | 9.70   | Call       | 357.94000   | 0.35794   |            | 460.50000   | 0.46050      | 357.940        | 11.68             | 0.10       | 0.00           | 0           | 460.0            |               |
| R2040            | On 04/08/2022 | Bond Future        | 10.70  | Call       | 1,793.04000 | 1.79304   |            | 2,120.03000 | 2.12003      | 1,793.040      | 12.27             | 0.34       | 0.00           | 0           | 460.0            |               |
| R2040            | On 04/08/2022 | Bond Future        | 12.24  | Put        | 1,607.55000 | 1.60755   |            | 1,416.56000 | 1.41656      | 1,607.550      | 14.29             | 0.25       | 0.00           | 0           | 460.0            |               |
| R2040            | On 03/11/2022 | Bond Future        |        |            | 11.49761    | 83.85725  |            | 11.36032    | 84.73425     |                | 12.63             | 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 03/02/2022 | Bond Future        |        |            | 10.93971    | 82.09877  |            | 10.81774    | 82.96121     |                | 13.89             | 0.00       | 166,824,700.64 | 2,032       | 56,037.0         |               |
| R2044            | On 05/05/2022 | Bond Future        |        |            | 11.11959    | 83.08358  |            | 10.99277    | 83.95666     |                | 13.27             | 0.00       | 0.00           | 0           | 5,735.0          |               |
| R2044            | On 04/08/2022 | Bond Future        |        |            | 11.30945    | 79.68487  |            | 11.17735    | 80.56889     |                | 13.46             | 0.00       | 0.00           | 0           | 0.0              |               |
| R2044            | On 03/11/2022 | Bond Future        |        |            | 11.48809    | 80.73847  |            | 11.35081    | 81.63378     |                | 13.23             | 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 03/02/2022 | Bond Future        |        |            | 10.88174    | 85.52891  |            | 10.75448    | 86.45805     |                | 13.60             | 0.00       | 7,783,130.81   | 91          | 179,113.0        |               |
| R2048            | On 03/02/2022 | Bond Future        | 10.00  | Call       | 191.62000   | 0.19162   |            | 310.22000   | 0.31022      | 191.620        | 12.49             | 0.09       | 0.00           | 0           | 1,300.0          |               |
| R2048            | On 03/02/2022 | Bond Future        | 10.20  | Call       | 392.18000   | 0.39218   |            | 589.76000   | 0.58976      | 392.180        | 12.76             | 0.16       | 0.00           | 0           | 900.0            |               |
| R2048            | On 03/02/2022 | Bond Future        | 10.40  | Call       | 720.73000   | 0.72073   |            | 1,016.66000 | 1.01666      | 720.730        | 13.09             | 0.25       | 0.00           | 0           | 100.0            |               |
| R2048            | On 03/02/2022 | Bond Future        | 10.70  | Call       | 1,481.90000 | 1.48190   |            | 1,938.78000 | 1.93878      | 1,481.900      | 13.53             | 0.41       | 0.00           | 0           | 1,300.0          |               |
| R2048            | On 03/02/2022 | Bond Future        | 10.90  | Call       | 2,175.60000 | 2.17560   |            | 2,735.33000 | 2.73533      | 2,175.600      | 13.83             | 0.52       | 0.00           | 0           | 900.0            |               |
| R2048            | On 03/02/2022 | Bond Future        | 11.00  | Call       | 2,574.12000 | 2.57412   |            | 3,181.06000 | 3.18106      | 2,574.120      | 13.99             | 0.58       | 0.00           | 0           | 100.0            |               |
| R2048            | On 05/05/2022 | Bond Future        |        |            | 11.05056    | 82.13881  |            | 10.91828    | 83.07938     |                | 13.69             | 0.00       | 0.00           | 0           | 2,035.0          |               |
| R2048            | On 04/08/2022 | Bond Future        |        |            | 11.22649    | 83.10767  |            | 11.08881    | 84.06005     |                | 13.17             | 0.00       | 0.00           | 0           | 0.0              |               |
| R2048            | On 03/11/2022 | Bond Future        |        |            | 11.40151    | 79.78866  |            | 11.25831    | 80.75315     |                | 13.64             | 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              |               |
| R209             | On 03/02/2022 | Bond Future        |        |            | 10.59462    | 70.75098  |            | 10.46780    | 71.46067     |                | 12.80             | 0.00       | 0.00           | 0           | 17,702.0         |               |
| R209             | On 05/05/2022 | Bond Future        |        |            | 10.77325    | 68.45760  |            | 10.64169    | 69.17611     |                | 12.79             | 0.00       | 0.00           | 0           | 5,396.0          |               |
| R209             | On 05/05/2022 | Bond Future        | 9.75   | Call       | 383.51000   | 0.38351   |            | 514.26000   | 0.51426      | 383.510        | 11.34             | 0.15       | 0.00           | 0           | 8,525.0          |               |
| R209             | On 05/05/2022 | Bond Future        | 10.75  | Put        | 2,406.50000 | 2.40650   |            | 2,092.13000 | 2.09213      | 2,406.500      | 12.79             | 0.49       | 0.00           | 0           | 12,050.0         |               |
| R209             | On 05/05/2022 | Bond Future        | 12.00  | Put        | 597.06000   | 0.59706   |            | 505.66000   | 0.50566      | 597.060        | 14.93             | 0.16       | 0.00           | 0           | 12,050.0         |               |
| R209             | On 04/08/2022 | Bond Future        |        |            | 10.95684    | 69.26589  |            | 10.82033    | 69.99347     |                | 12.34             | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R209             | On 03/11/2022 | Bond Future        |        |            | 11.13978    | 67.03790   |           | 10.99817     | 67.77464       |                   | 12.71      | 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 03/02/2022 | Bond Future        |        |            | 212.93084   | 212.93084  |           | 212.91046    | 212.91046      |                   |            | 0.00  | 0.00        | 0                | 1,381.0       |
| R210             | On 05/05/2022 | Bond Future        |        |            | 212.68222   | 212.68222  |           | 212.66201    | 212.66201      |                   |            | 0.00  | 0.00        | 0                | 104.0         |
| R210             | On 04/08/2022 | Bond Future        |        |            | 215.36876   | 215.36876  |           | 215.34860    | 215.34860      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R210             | On 03/11/2022 | Bond Future        |        |            | 215.22096   | 215.22096  |           | 215.19952    | 215.19952      |                   |            | 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 31/01/2022 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R213             | On 03/02/2022 | Bond Future        |        |            | 10.03206    | 85.33765   |           | 9.90485      | 85.99791       |                   | 9.99       | 0.00  | 0.00        | 0                | 20,884.0      |
| R213             | On 03/02/2022 | Bond Future        | 8.63   | Call       | 20.25000    | 0.02025    |           | 38.79000     | 0.03879        | 20.250            | 8.96       | 0.02  | 0.00        | 0                | 200.0         |
| R213             | On 03/02/2022 | Bond Future        | 8.80   | Call       | 39.48000    | 0.03948    |           | 71.45000     | 0.07145        | 39.480            | 8.91       | 0.03  | 0.00        | 0                | 102.0         |
| R213             | On 03/02/2022 | Bond Future        | 9.15   | Call       | 149.54000   | 0.14954    |           | 238.53000    | 0.23853        | 149.540           | 9.02       | 0.09  | 0.00        | 0                | 220.0         |
| R213             | On 03/02/2022 | Bond Future        | 9.22   | Call       | 193.25000   | 0.19325    |           | 300.18000    | 0.30018        | 193.250           | 9.11       | 0.12  | 0.00        | 0                | 430.0         |
| R213             | On 03/02/2022 | Bond Future        | 9.58   | Put        | 2,958.21000 | 2.95821    |           | 2,521.64000  | 2.52164        | 2,958.210         | 9.55       | 0.73  | 0.00        | 0                | 200.0         |
| R213             | On 03/02/2022 | Bond Future        | 9.76   | Put        | 2,317.05000 | 2.31705    |           | 1,947.45000  | 1.94745        | 2,317.050         | 9.78       | 0.64  | 0.00        | 0                | 102.0         |
| R213             | On 03/02/2022 | Bond Future        | 10.00  | Put        | 1,606.68000 | 1.60668    |           | 1,324.53000  | 1.32453        | 1,606.680         | 9.99       | 0.51  | 0.00        | 0                | 430.0         |
| R213             | On 03/02/2022 | Bond Future        | 10.15  | Put        | 1,253.24000 | 1.25324    |           | 1,021.82000  | 1.02182        | 1,253.240         | 10.13      | 0.43  | 0.00        | 0                | 200.0         |
| R213             | On 03/02/2022 | Bond Future        | 10.17  | Put        | 1,210.97000 | 1.21097    |           | 985.97000    | 0.98597        | 1,210.970         | 10.15      | 0.42  | 0.00        | 0                | 220.0         |
| R213             | On 03/02/2022 | Bond Future        | 10.25  | Put        | 1,053.03000 | 1.05303    |           | 852.67000    | 0.85267        | 1,053.030         | 10.23      | 0.38  | 0.00        | 0                | 102.0         |
| R213             | On 03/02/2022 | Bond Future        | 10.60  | Put        | 563.06000   | 0.56306    |           | 448.74000    | 0.44874        | 563.060           | 10.73      | 0.23  | 0.00        | 0                | 430.0         |
| R213             | On 03/02/2022 | Bond Future        | 10.67  | Put        | 494.98000   | 0.49498    |           | 393.67000    | 0.39367        | 494.980           | 10.84      | 0.21  | 0.00        | 0                | 220.0         |
| R213             | On 05/05/2022 | Bond Future        |        |            | 10.23828    | 82.82822   |           | 10.10550     | 83.49670       |                   | 9.98       | 0.00  | 0.00        | 0                | 0.0           |
| R213             | On 04/08/2022 | Bond Future        |        |            | 10.45641    | 83.80840   |           | 10.31760     | 84.48553       |                   | 9.50       | 0.00  | 0.00        | 0                | 0.0           |
| R213             | On 03/11/2022 | Bond Future        |        |            | 10.67833    | 81.37828   |           | 10.53323     | 82.06389       |                   | 9.62       | 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 03/02/2022 | Bond Future        |        |            | 10.93392    | 67.66411   |           | 10.80696     | 68.39241       |                   | 13.77      | 0.00  | 0.00        | 0                | 19,929.0      |
| R214             | On 05/05/2022 | Bond Future        |        |            | 11.10542    | 65.19521   |           | 10.97377     | 65.93243       |                   | 13.82      | 0.00  | 0.00        | 0                | 441.0         |
| R214             | On 04/08/2022 | Bond Future        |        |            | 11.28390    | 65.96394   |           | 11.14721     | 66.71047       |                   | 13.33      | 0.00  | 0.00        | 0                | 0.0           |
| R214             | On 03/11/2022 | Bond Future        |        |            | 11.46154    | 63.55437   |           | 11.31973     | 64.31037       |                   | 13.80      | 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           |

| 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/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>488,849,285.44</b> | <b>5,047</b>     | <b>1 124 534.0</b> |
| <b>Grand Total:</b>            |        |               |                    |            |           |              |                |                   |            |       | <b>488,849,285.44</b> | <b>5,047</b>     | <b>1 124 534.0</b> |