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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/04/2021

| 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 | 90.71000  |       | 90.71000   |           | 90.73000     | 90.73000       |                   |            | 0.00  | 0.00        | 0                | 51.0          |
| AL37               | On 06/05/2021 | Index Future       | 781.71700 |       | 781.71700  |           | 777.97200    | 777.97200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 05/08/2021 | Index Future       | 789.75500 |       | 789.75500  |           | 786.04000    | 786.04000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 04/11/2021 | Index Future       | 798.73700 |       | 798.73700  |           | 794.76600    | 794.76600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 03/02/2022 | Index Future       | 807.84800 |       | 807.84800  |           | 803.65200    | 803.65200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 06/05/2021 | Index Future       | 868.72700 |       | 868.72700  |           | 861.35100    | 861.35100      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 05/08/2021 | Index Future       | 877.65900 |       | 877.65900  |           | 870.28400    | 870.28400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/11/2021 | Index Future       | 887.64100 |       | 887.64100  |           | 879.94500    | 879.94500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 03/02/2022 | Index Future       | 897.76600 |       | 897.76600  |           | 889.78300    | 889.78300      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 06/05/2021 | Index Future       | 768.31800 |       | 768.31800  |           | 761.39700    | 761.39700      |                   |            | 0.00  | 0.00        | 0                | 299.0         |
| ALBI               | On 05/08/2021 | Index Future       | 776.21900 |       | 776.21900  |           | 769.29300    | 769.29300      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 04/11/2021 | Index Future       | 785.04700 |       | 785.04700  |           | 777.83300    | 777.83300      |                   |            | 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 03/02/2022 | Index Future       | 794.00200 |       | 794.00200  |           | 786.52900    | 786.52900      |                   |            | 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 06/05/2021 | Bond Future        | 11.50551  |       | 75.07503   |           | 11.65524     | 74.29260       |                   |            | 0.00  | 0.00          | 0                | 350.0         |
| ES33             | On 05/08/2021 | Bond Future        | 11.76298  |       | 75.87424   |           | 11.91778     | 75.09070       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33             | On 04/11/2021 | Bond Future        | 12.01449  |       | 72.97189   |           | 12.18000     | 72.15953       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33             | On 03/02/2022 | Bond Future        | 12.28674  |       | 73.82246   |           | 12.46316     | 72.98428       |                   |            | 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 06/05/2021 | Bond Future        | 11.91634  |       | 74.22742   |           | 12.07574     | 73.28776       |                   |            | 0.00  | 0.00          | 0                | 4,779.0       |
| ES42             | On 05/08/2021 | Bond Future        | 12.15551  |       | 75.01757   |           | 12.32080     | 74.07506       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             | On 04/11/2021 | Bond Future        | 12.39101  |       | 71.62266   |           | 12.56739     | 70.64968       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             | On 03/02/2022 | Bond Future        | 12.63699  |       | 72.45795   |           | 12.82451     | 71.45744       |                   |            | 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 06/05/2021 | GOVI               | 758.95500 |       | 758.95500  |           | 752.19100    | 752.19100      |                   |            | 0.00  | 0.00          | 0                | 988.0         |
| GOVI             | On 05/08/2021 | GOVI               | 766.76000 |       | 766.76000  |           | 759.99200    | 759.99200      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             | On 04/11/2021 | GOVI               | 775.48000 |       | 775.48000  |           | 768.42800    | 768.42800      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             | On 03/02/2022 | GOVI               | 784.32600 |       | 784.32600  |           | 777.02000    | 777.02000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 06/05/2021 | Bond Future        | 151.99150 |       | 151.99150  |           | 151.03313    | 151.03313      |                   |            | 0.00  | 10,943,388.00 | 72               | 5,514.0       |
| I2025            | On 05/08/2021 | Bond Future        | 152.08345 |       | 152.08345  |           | 151.12960    | 151.12960      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 04/11/2021 | Bond Future        | 153.83341 |       | 153.83341  |           | 152.82815    | 152.82815      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 03/02/2022 | Bond Future        | 154.07179 |       | 154.07179  |           | 153.02053    | 153.02053      |                   |            | 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 06/05/2021 | Bond Future        | 110.61670 |       | 110.61670  |           | 109.30889    | 109.30889      |                   |            | 0.00  | 0.00          | 0                | 2,899.0       |
| I2029            | On 05/08/2021 | Bond Future        | 111.79421 |       | 111.79421  |           | 110.48317    | 110.48317      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2029            | On 04/11/2021 | Bond Future        | 111.93313 |       | 111.93313  |           | 110.57761    | 110.57761      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2029            | On 03/02/2022 | Bond Future        | 113.23672 |       | 113.23672  |           | 111.84063    | 111.84063      |                   |            | 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 06/05/2021 | Bond Future            |       | 105.12907  | 105.12907 | 103.80548    | 103.80548      |                   |            | 0.00  | 0.00          | 0                | 9,985.0       |
| I2033            |        | On 05/08/2021 | Bond Future            |       | 106.24818  | 106.24818 | 104.92064    | 104.92064      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            |        | On 04/11/2021 | Bond Future            |       | 106.24917  | 106.24917 | 104.87850    | 104.87850      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            |        | On 03/02/2022 | Bond Future            |       | 107.48658  | 107.48658 | 106.07642    | 106.07642      |                   |            | 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 06/05/2021 | Bond Future            |       | 119.46914  | 119.46914 | 117.38734    | 117.38734      |                   |            | 0.00  | 0.00          | 0                | 8,039.0       |
| I2038            |        | On 05/08/2021 | Bond Future            |       | 119.02402  | 119.02402 | 116.93155    | 116.93155      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            |        | On 04/11/2021 | Bond Future            |       | 120.39392  | 120.39392 | 118.24598    | 118.24598      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            |        | On 03/02/2022 | Bond Future            |       | 120.04879  | 120.04879 | 117.84939    | 117.84939      |                   |            | 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 06/05/2021 | Bond Future            |       | 105.68233  | 105.68233 | 105.64565    | 105.64565      |                   |            | 0.00  | 0.00          | 0                | 15,133.0      |
| I2046            |        | On 05/08/2021 | Bond Future            |       | 106.80740  | 106.80740 | 106.78054    | 106.78054      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            |        | On 04/11/2021 | Bond Future            |       | 106.23367  | 106.23367 | 106.17819    | 106.17819      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            |        | On 03/02/2022 | Bond Future            |       | 107.47109  | 107.47109 | 107.39110    | 107.39110      |                   |            | 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 06/05/2021 | Bond Future            |       | 109.87450  | 109.87450 | 109.22102    | 109.22102      |                   |            | 0.00  | 0.00          | 0                | 11,044.0      |
| I2050            |        | On 05/08/2021 | Bond Future            |       | 109.12229  | 109.12229 | 108.47242    | 108.47242      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            |        | On 04/11/2021 | Bond Future            |       | 110.37803  | 110.37803 | 109.69154    | 109.69154      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            |        | On 03/02/2022 | Bond Future            |       | 109.72133  | 109.72133 | 109.00249    | 109.00249      |                   |            | 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 06/05/2021 | Index Future           |       | 285.58200  | 285.58200 | 283.38300    | 283.38300      |                   |            | 0.00  | 0.00          | 0                | 897.0         |
| IGOV             |        | On 05/08/2021 | Index Future           |       | 288.59000  | 288.59000 | 286.39200    | 286.39200      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| IGOV             |        | On 04/11/2021 | Index Future           |       | 291.94200  | 291.94200 | 289.64100    | 289.64100      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| IGOV             |        | On 03/02/2022 | Index Future           |       | 295.34100  | 295.34100 | 292.94800    | 292.94800      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 21/04/2021 | Jibar Tradeable Future |       | 3.65500    | 96.34500  | 3.67500      | 96.32500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 19/05/2021 | Jibar Tradeable Future |       | 3.69000    | 96.31000  | 3.70000      | 96.30000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 15/06/2021 | Jibar Tradeable Future |       | 3.70500    | 96.29500  | 3.73500      | 96.26500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 21/07/2021 | Jibar Tradeable Future |       | 3.73000    | 96.27000  | 3.77000      | 96.23000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 18/08/2021 | Jibar Tradeable Future |       | 3.78000    | 96.22000  | 3.83000      | 96.17000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 15/09/2021 | Jibar Tradeable Future |       | 3.81500    | 96.18500  | 3.86500      | 96.13500       |                   |            | 0.00  | 0.00          | 0                | 30,000.0      |
| JIBAR FUTURE     |        | On 15/12/2021 | Jibar Tradeable Future |       | 4.04000    | 95.96000  | 4.12000      | 95.88000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 16/03/2022 | Jibar Tradeable Future |       | 4.17500    | 95.82500  | 4.24000      | 95.76000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 15/06/2022 | Jibar Tradeable Future |       | 4.60000    | 95.40000  | 4.68000      | 95.32000       |                   |            | 0.00  | 0.00          | 0                | 471.0         |
| JIBAR FUTURE     |        | On 21/09/2022 | Jibar Tradeable Future |       | 4.72000    | 95.28000  | 4.81000      | 95.19000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 21/12/2022 | Jibar Tradeable Future |       | 5.09500    | 94.90500  | 5.18500      | 94.81500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 15/03/2023 | Jibar Tradeable Future |       | 5.20500    | 94.79500  | 5.29500      | 94.70500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R186             |        | On 06/05/2021 | Bond Future            |       | 7.40349    | 118.06354 | 7.52176      | 117.48409      |                   | 9.02       | 0.00  | 33,175,854.74 | 281              | 107,032.0     |

| 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 06/05/2021 | Bond Future        | 7.30   | Put        | 1,313.69000 |       | 1.31369    | 1,692.22000 | 1.69222      | 1,313.690      |                   | 8.96       | 0.57  | 0.00          | 0                | 15,177.0      |
| R186             | On 06/05/2021 | Bond Future        | 7.60   | Put        | 632.18000   |       | 0.63218    | 883.93000   | 0.88393      | 632.180        |                   | 9.06       | 0.35  | 0.00          | 0                | 5,000.0       |
| R186             | On 06/05/2021 | Bond Future        | 7.60   | Call       | 1,592.92000 |       | 1.59292    | 1,265.22000 | 1.26522      | 1,592.920      |                   | 9.06       | 0.65  | 0.00          | 0                | 5,000.0       |
| R186             | On 05/08/2021 | Bond Future        |        |            | 7.60194     |       | 114.01073  | 7.72522     | 113.43656    |                |                   | 8.60       | 0.00  | 0.00          | 0                | 110.0         |
| R186             | On 04/11/2021 | Bond Future        |        |            | 7.78688     |       | 115.29636  | 7.92496     | 114.68506    |                |                   | 7.87       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 03/02/2022 | Bond Future        |        |            | 7.99452     |       | 111.33085  | 8.14796     | 110.68715    |                |                   | 7.07       | 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 06/05/2021 | Bond Future        |        |            | 321.80720   |       | 321.80720  | 321.33534   | 321.33534    |                |                   |            | 0.00  | 0.00          | 0                | 2,993.0       |
| R197             | On 05/08/2021 | Bond Future        |        |            | 317.25345   |       | 317.25345  | 316.80751   | 316.80751    |                |                   |            | 0.00  | 0.00          | 0                | 13.0          |
| R197             | On 04/11/2021 | Bond Future        |        |            | 320.90431   |       | 320.90431  | 320.36835   | 320.36835    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 03/02/2022 | Bond Future        |        |            | 316.56506   |       | 316.56506  | 315.95180   | 315.95180    |                |                   |            | 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 06/05/2021 | Bond Future        |        |            | 235.26941   |       | 235.26941  | 232.63144   | 232.63144    |                |                   |            | 0.00  | 0.00          | 0                | 9,281.0       |
| R202             | On 05/08/2021 | Bond Future        |        |            | 233.53562   |       | 233.53562  | 230.89201   | 230.89201    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 04/11/2021 | Bond Future        |        |            | 236.22266   |       | 236.22266  | 233.48688   | 233.48688    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 03/02/2022 | Bond Future        |        |            | 234.68373   |       | 234.68373  | 231.86420   | 231.86420    |                |                   |            | 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 06/05/2021 | Bond Future        |        |            | 5.05731     |       | 106.09309  | 5.16597     | 105.90237    |                |                   | 2.14       | 0.00  | 39,678,815.66 | 374              | 33,788.0      |
| R2023            | On 05/08/2021 | Bond Future        |        |            | 5.20927     |       | 107.19584  | 5.32994     | 107.01350    |                |                   | 2.03       | 0.00  | 0.00          | 0                | 0.0           |
| R2023            | On 04/11/2021 | Bond Future        |        |            | 5.33508     |       | 104.49588  | 5.50211     | 104.28328    |                |                   | 1.94       | 0.00  | 0.00          | 0                | 0.0           |
| R2023            | On 03/02/2022 | Bond Future        |        |            | 5.52853     |       | 105.68872  | 5.76069     | 105.45015    |                |                   | 1.59       | 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 06/05/2021 | Bond Future        |        |            | 9.26277     |       | 94.74252   | 9.40144     | 93.96874     |                |                   | 15.22      | 0.00  | 5,305,581.12  | 56               | 114,951.0     |
| R2030            | On 06/05/2021 | Bond Future        | 7.97   | Call       | 19.30000    |       | 0.01930    | 11.82000    | 0.01182      | 19.300         |                   | 14.61      | 0.02  | 0.00          | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 8.77   | Call       | 410.28000   |       | 0.41028    | 286.97000   | 0.28697      | 410.280        |                   | 14.73      | 0.21  | 0.00          | 0                | 300.0         |
| R2030            | On 06/05/2021 | Bond Future        | 8.90   | Put        | 2,659.54000 |       | 2.65954    | 3,264.95000 | 3.26495      | 2,659.540      |                   | 14.82      | 0.72  | 0.00          | 0                | 2,500.0       |
| R2030            | On 06/05/2021 | Bond Future        | 8.95   | Put        | 2,456.24000 |       | 2.45624    | 3,042.27000 | 3.04227      | 2,456.240      |                   | 14.86      | 0.69  | 0.00          | 0                | 2,500.0       |
| R2030            | On 06/05/2021 | Bond Future        | 9.00   | Put        | 2,262.11000 |       | 2.26211    | 2,827.73000 | 2.82773      | 2,262.110      |                   | 14.89      | 0.66  | 0.00          | 0                | 5,000.0       |
| R2030            | On 06/05/2021 | Bond Future        | 9.22   | Put        | 1,521.52000 |       | 1.52152    | 1,987.80000 | 1.98780      | 1,521.520      |                   | 15.05      | 0.52  | 0.00          | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.27   | Call       | 1,419.52000 |       | 1.41952    | 1,088.04000 | 1.08804      | 1,419.520      |                   | 15.08      | 0.51  | 0.00          | 0                | 300.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.92   | Put        | 290.83000   |       | 0.29083    | 452.39000   | 0.45239      | 290.830        |                   | 15.60      | 0.15  | 0.00          | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 10.95  | Put        | 8.58000     |       | 0.00858    | 18.42000    | 0.01842      | 8.580          |                   | 16.37      | 0.01  | 0.00          | 0                | 300.0         |
| R2030            | On 05/08/2021 | Bond Future        |        |            | 9.48444     |       | 91.72240   | 9.62793     | 90.94974     |                |                   | 14.69      | 0.00  | 0.00          | 0                | 0.0           |
| R2030            | On 05/08/2021 | Bond Future        | 7.70   | Call       | 305.72000   |       | 0.30572    | 244.61000   | 0.24461      | 305.720        |                   | 14.15      | 0.09  | 0.00          | 0                | 200.0         |
| R2030            | On 05/08/2021 | Bond Future        | 8.78   | Call       | 1,390.26000 |       | 1.39026    | 1,174.48000 | 1.17448      | 1,390.260      |                   | 14.16      | 0.31  | 0.00          | 0                | 200.0         |

| 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 05/08/2021 | Bond Future        | 8.83   | Call       | 1,477.20000 |       | 1.47720    | 1,251.26000 | 1.25126      | 1,477.200      |                   | 14.19      | 0.33  | 0.00          | 0                | 479.0         |
| R2030            | On 05/08/2021 | Bond Future        | 8.95   | Call       | 1,700.41000 |       | 1.70041    | 1,449.40000 | 1.44940      | 1,700.410      |                   | 14.24      | 0.36  | 0.00          | 0                | 600.0         |
| R2030            | On 05/08/2021 | Bond Future        | 9.45   | Call       | 2,866.07000 |       | 2.86607    | 2,504.03000 | 2.50403      | 2,866.070      |                   | 14.52      | 0.51  | 0.00          | 0                | 600.0         |
| R2030            | On 05/08/2021 | Bond Future        | 9.75   | Put        | 2,309.29000 |       | 2.30929    | 2,653.28000 | 2.65328      | 2,309.290      |                   | 14.69      | 0.41  | 0.00          | 0                | 479.0         |
| R2030            | On 05/08/2021 | Bond Future        | 10.15  | Put        | 1,562.51000 |       | 1.56251    | 1,824.61000 | 1.82461      | 1,562.510      |                   | 15.02      | 0.31  | 0.00          | 0                | 479.0         |
| R2030            | On 05/08/2021 | Bond Future        | 10.30  | Put        | 1,347.99000 |       | 1.34799    | 1,582.79000 | 1.58279      | 1,347.990      |                   | 15.18      | 0.27  | 0.00          | 0                | 200.0         |
| R2030            | On 05/08/2021 | Bond Future        | 12.10  | Put        | 130.82000   |       | 0.13082    | 167.88000   | 0.16788      | 130.820        |                   | 15.79      | 0.04  | 0.00          | 0                | 600.0         |
| R2030            | On 04/11/2021 | Bond Future        |        |            | 9.68660     |       | 92.75748   |             | 9.84135      | 91.95125       |                   | 13.74      | 0.00  | 0.00          | 0                | 0.0           |
| R2030            | On 04/11/2021 | Bond Future        | 8.27   | Call       | 1,104.93000 |       | 1.10493    | 943.75000   | 0.94375      | 1,104.930      |                   | 13.21      | 0.22  | 0.00          | 0                | 300.0         |
| R2030            | On 04/11/2021 | Bond Future        | 8.77   | Call       | 1,777.11000 |       | 1.77711    | 1,542.45000 | 1.54245      | 1,777.110      |                   | 13.21      | 0.32  | 0.00          | 0                | 300.0         |
| R2030            | On 04/11/2021 | Bond Future        | 9.20   | Call       | 2,573.30000 |       | 2.57330    | 2,265.03000 | 2.26503      | 2,573.300      |                   | 13.30      | 0.41  | 0.00          | 0                | 1,102.0       |
| R2030            | On 04/11/2021 | Bond Future        | 9.90   | Call       | 4,342.02000 |       | 4.34202    | 3,907.62000 | 3.90762      | 4,342.020      |                   | 13.68      | 0.57  | 0.00          | 0                | 1,102.0       |
| R2030            | On 04/11/2021 | Bond Future        | 11.26  | Put        | 1,181.03000 |       | 1.18103    | 1,356.49000 | 1.35649      | 1,181.030      |                   | 14.72      | 0.20  | 0.00          | 0                | 1,102.0       |
| R2030            | On 04/11/2021 | Bond Future        | 11.44  | Put        | 1,000.84000 |       | 1.00084    | 1,155.81000 | 1.15581      | 1,000.840      |                   | 14.72      | 0.17  | 0.00          | 0                | 300.0         |
| R2030            | On 03/02/2022 | Bond Future        |        |            | 9.90923     |       | 89.81235   |             | 10.07552     | 88.97624       |                   | 12.36      | 0.00  | 0.00          | 0                | 0.0           |
| R2030            | On 03/02/2022 | Bond Future        | 8.39   | Call       | 1,143.92000 |       | 1.14392    | 974.21000   | 0.97421      | 1,143.920      |                   | 11.73      | 0.22  | 0.00          | 0                | 101.0         |
| R2030            | On 03/02/2022 | Bond Future        | 9.35   | Put        | 5,470.83000 |       | 5.47083    | 5,990.14000 | 5.99014      | 5,470.830      |                   | 11.79      | 0.60  | 0.00          | 0                | 101.0         |
| R2030            | On 03/02/2022 | Bond Future        | 9.78   | Put        | 4,233.85000 |       | 4.23385    | 4,677.07000 | 4.67707      | 4,233.850      |                   | 12.06      | 0.51  | 0.00          | 0                | 101.0         |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 06/05/2021 | Bond Future        |        |            | 10.03712    |       | 89.23153   |             | 10.18063     | 88.37515       |                   | 18.23      | 0.00  | 10,172,394.42 | 114              | 137,085.0     |
| R2032            | On 06/05/2021 | Bond Future        | 10.33  | Call       | 2,601.10000 |       | 2.60110    | 2,089.74000 | 2.08974      | 2,601.100      |                   | 18.31      | 0.68  | 0.00          | 0                | 736.0         |
| R2032            | On 06/05/2021 | Bond Future        | 12.57  | Put        | 0.33000     |       | 0.00033    | 0.92000     | 0.00092      | 0.330          |                   | 19.71      | 0.00  | 0.00          | 0                | 736.0         |
| R2032            | On 05/08/2021 | Bond Future        |        |            | 10.25763    |       | 90.15906   |             | 10.40580     | 89.30239       |                   | 16.90      | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 04/11/2021 | Bond Future        |        |            | 10.46983    |       | 87.02981   |             | 10.62855     | 86.13991       |                   | 16.65      | 0.00  | 0.00          | 0                | 21.0          |
| R2032            | On 04/11/2021 | Bond Future        | 9.33   | Call       | 1,719.50000 |       | 1.71950    | 1,487.77000 | 1.48777      | 1,719.500      |                   | 15.89      | 0.28  | 0.00          | 0                | 700.0         |
| R2032            | On 04/11/2021 | Bond Future        | 9.83   | Call       | 2,623.87000 |       | 2.62387    | 2,304.71000 | 2.30471      | 2,623.870      |                   | 15.95      | 0.39  | 0.00          | 0                | 700.0         |
| R2032            | On 04/11/2021 | Bond Future        | 12.81  | Put        | 732.70000   |       | 0.73270    | 853.31000   | 0.85331      | 732.700        |                   | 17.87      | 0.12  | 0.00          | 0                | 700.0         |
| R2032            | On 03/02/2022 | Bond Future        |        |            | 10.69697    |       | 88.02370   |             | 10.86629     | 87.10410       |                   | 14.27      | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 03/02/2022 | Bond Future        | 8.91   | Call       | 1,071.52000 |       | 1.07152    | 910.28000   | 0.91028      | 1,071.520      |                   | 13.54      | 0.19  | 0.00          | 0                | 198.0         |
| R2032            | On 03/02/2022 | Bond Future        | 9.14   | Call       | 1,327.49000 |       | 1.32749    | 1,135.62000 | 1.13562      | 1,327.490      |                   | 13.54      | 0.23  | 0.00          | 0                | 97.0          |
| R2032            | On 03/02/2022 | Bond Future        | 9.81   | Put        | 7,368.69000 |       | 7.36869    | 7,991.19000 | 7.99119      | 7,368.690      |                   | 13.54      | 0.65  | 0.00          | 0                | 198.0         |
| R2032            | On 03/02/2022 | Bond Future        | 10.14  | Put        | 6,116.64000 |       | 6.11664    | 6,679.63000 | 6.67963      | 6,116.640      |                   | 13.64      | 0.59  | 0.00          | 0                | 97.0          |
| R2032            | On 03/02/2022 | Bond Future        | 10.45  | Put        | 5,124.39000 |       | 5.12439    | 5,629.25000 | 5.62925      | 5,124.390      |                   | 13.86      | 0.52  | 0.00          | 0                | 198.0         |
| R2032            | On 03/02/2022 | Bond Future        | 10.66  | Put        | 4,528.74000 |       | 4.52874    | 4,994.78000 | 4.99478      | 4,528.740      |                   | 14.02      | 0.48  | 0.00          | 0                | 97.0          |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R2035            | On 06/05/2021 | Bond Future        |        |            | 10.60712    |       | 89.30001   |             | 10.76578     | 88.27581       |                   | 20.25      | 0.00  | 52,865,605.92 | 592              | 98,309.0      |
| R2035            | On 06/05/2021 | Bond Future        | 10.05  | Call       | 439.86000   |       | 0.43986    | 292.60000   | 0.29260      | 439.860        |                   | 18.94      | 0.20  | 0.00          | 0                | 500.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.24  | Call       | 751.80000   |       | 0.75180    | 521.42000   | 0.52142      | 751.800        |                   | 19.18      | 0.29  | 0.00          | 0                | 223.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.40  | Call       | 1,116.64000 |       | 1.11664    | 801.59000   | 0.80159      | 1,116.640      |                   | 19.44      | 0.38  | 0.00          | 0                | 600.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.55  | Put        | 1,917.20000 |       | 1.91720    | 2,539.40000 | 2.53940      | 1,917.200      |                   | 19.68      | 0.52  | 0.00          | 0                | 500.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.81  | Call       | 2,470.26000 |       | 2.47026    | 1,913.08000 | 1.91308      | 2,470.260      |                   | 20.04      | 0.63  | 0.00          | 0                | 1,650.0       |

| 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 06/05/2021 | Bond Future        | 11.05  | Put        | 689.18000   | 0.68918   |            | 1,023.06000 | 1.02306      | 689.180        | 20.31             | 0.25       | 0.00          | 0           | 500.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 11.15  | Call       | 3,978.35000 | 3.97835   |            | 3,238.78000 | 3.23878      | 3,978.350      | 20.43             | 0.79       | 0.00          | 0           | 600.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 11.32  | Put        | 360.14000   | 0.36014   |            | 572.06000   | 0.57206      | 360.140        | 20.67             | 0.15       | 0.00          | 0           | 223.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 11.55  | Put        | 201.01000   | 0.20101   |            | 337.79000   | 0.33779      | 201.010        | 21.09             | 0.09       | 0.00          | 0           | 1,650.0          |               |
| R2035            | On 06/05/2021 | Bond Future        | 12.02  | Put        | 56.62000    | 0.05662   |            | 106.41000   | 0.10641      | 56.620         | 22.03             | 0.03       | 0.00          | 0           | 223.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 12.77  | Put        | 3.34000     | 0.00334   |            | 8.16000     | 0.00816      | 3.340          | 22.03             | 0.00       | 0.00          | 0           | 1,650.0          |               |
| R2035            | On 06/05/2021 | Bond Future        | 12.91  | Put        | 1.82000     | 0.00182   |            | 4.70000     | 0.00470      | 1.820          | 22.03             | 0.00       | 0.00          | 0           | 600.0            |               |
| R2035            | On 05/08/2021 | Bond Future        |        |            | 10.82772    | 90.22822  |            | 10.99168    | 89.20203     |                | 18.87             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2035            | On 05/08/2021 | Bond Future        | 10.02  | Call       | 1,586.19000 | 1.58619   |            | 1,314.12000 | 1.31412      | 1,586.190      | 17.70             | 0.30       | 0.00          | 0           | 100.0            |               |
| R2035            | On 05/08/2021 | Bond Future        | 10.77  | Put        | 3,867.31000 | 3.86731   |            | 4,414.53000 | 4.41453      | 3,867.310      | 18.35             | 0.50       | 0.00          | 0           | 100.0            |               |
| R2035            | On 05/08/2021 | Bond Future        | 11.37  | Put        | 2,302.09000 | 2.30209   |            | 2,689.04000 | 2.68904      | 2,302.090      | 19.00             | 0.34       | 0.00          | 0           | 100.0            |               |
| R2035            | On 04/11/2021 | Bond Future        |        |            | 11.04011    | 86.77001  |            | 11.21471    | 85.70886     |                | 18.76             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.12  | Call       | 2,361.84000 | 2.36184   |            | 2,035.55000 | 2.03555      | 2,361.840      | 17.76             | 0.33       | 0.00          | 0           | 400.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.23  | Call       | 2,581.16000 | 2.58116   |            | 2,232.08000 | 2.23208      | 2,581.160      | 17.76             | 0.36       | 0.00          | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.62  | Call       | 3,494.89000 | 3.49489   |            | 3,060.39000 | 3.06039      | 3,494.890      | 17.89             | 0.44       | 0.00          | 0           | 400.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 11.08  | Put        | 4,619.93000 | 4.61993   |            | 5,143.19000 | 5.14319      | 4,619.930      | 18.36             | 0.46       | 0.00          | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 11.75  | Put        | 2,984.41000 | 2.98441   |            | 3,370.45000 | 3.37045      | 2,984.410      | 19.00             | 0.34       | 0.00          | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 13.82  | Put        | 612.02000   | 0.61202   |            | 725.00000   | 0.72500      | 612.020        | 20.18             | 0.09       | 0.00          | 0           | 400.0            |               |
| R2035            | On 03/02/2022 | Bond Future        |        |            | 11.27031    | 87.76082  |            | 11.45584    | 86.66808     |                | 16.14             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2035            | On 03/02/2022 | Bond Future        | 9.70   | Call       | 1,556.25000 | 1.55625   |            | 1,320.42000 | 1.32042      | 1,556.250      | 15.35             | 0.23       | 0.00          | 0           | 683.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 10.65  | Put        | 7,068.49000 | 7.06849   |            | 7,744.72000 | 7.74472      | 7,068.490      | 15.35             | 0.59       | 0.00          | 0           | 683.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.39  | Put        | 4,619.55000 | 4.61955   |            | 5,137.62000 | 5.13762      | 4,619.550      | 15.85             | 0.45       | 0.00          | 0           | 683.0            |               |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.0              |               |
| R2037            | On 06/05/2021 | Bond Future        |        |            | 10.81261    | 85.01619  |            | 10.96632    | 84.02703     |                | 21.74             | 0.00       | 14,282,719.92 | 168         | 128,440.0        |               |
| R2037            | On 05/08/2021 | Bond Future        |        |            | 11.03361    | 81.64464  |            | 11.19251    | 80.65337     |                | 21.31             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2037            | On 04/11/2021 | Bond Future        |        |            | 11.23551    | 82.56634  |            | 11.40439    | 81.54180     |                | 20.09             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2037            | On 04/11/2021 | Bond Future        | 11.49  | Call       | 5,642.62000 | 5.64262   |            | 5,077.48000 | 5.07748      | 5,642.620      | 19.84             | 0.58       | 0.00          | 0           | 600.0            |               |
| R2037            | On 04/11/2021 | Bond Future        | 12.30  | Put        | 2,447.87000 | 2.44787   |            | 2,762.49000 | 2.76249      | 2,447.870      | 20.79             | 0.28       | 0.00          | 0           | 600.0            |               |
| R2037            | On 03/02/2022 | Bond Future        |        |            | 11.45425    | 79.25474  |            | 11.63340    | 78.20015     |                | 18.22             | 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 06/05/2021 | Bond Future        |        |            | 10.91624    | 87.30188  |            | 11.07483    | 86.21115     |                | 21.99             | 0.00       | 11,785,753.80 | 135         | 84,838.0         |               |
| R2040            | On 06/05/2021 | Bond Future        | 10.83  | Call       | 1,543.77000 | 1.54377   |            | 1,133.48000 | 1.13348      | 1,543.770      | 21.32             | 0.46       | 0.00          | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 11.58  | Call       | 4,858.34000 | 4.85834   |            | 4,015.26000 | 4.01526      | 4,858.340      | 22.52             | 0.83       | 0.00          | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 13.38  | Put        | 1.16000     | 0.00116   |            | 3.13000     | 0.00313      | 1.160          | 24.05             | 0.00       | 0.00          | 0           | 300.0            |               |
| R2040            | On 05/08/2021 | Bond Future        |        |            | 11.13141    | 83.70379  |            | 11.29552    | 82.61010     |                | 21.71             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2040            | On 05/08/2021 | Bond Future        | 11.05  | Call       | 3,659.38000 | 3.65938   |            | 3,152.68000 | 3.15268      | 3,659.380      | 21.09             | 0.50       | 0.00          | 0           | 900.0            |               |
| R2040            | On 05/08/2021 | Bond Future        | 11.55  | Call       | 5,499.10000 | 5.49910   |            | 4,848.23000 | 4.84823      | 5,499.100      | 21.78             | 0.63       | 0.00          | 0           | 900.0            |               |
| R2040            | On 05/08/2021 | Bond Future        | 14.80  | Put        | 69.81000    | 0.06981   |            | 93.23000    | 0.09323      | 69.810         | 23.62             | 0.02       | 0.00          | 0           | 900.0            |               |
| R2040            | On 04/11/2021 | Bond Future        |        |            | 11.32772    | 84.64881  |            | 11.50193    | 83.52011     |                | 20.57             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2040            | On 03/02/2022 | Bond Future        |        |            | 11.54015    | 81.11082  |            | 11.72481    | 79.95038     |                | 18.76             | 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 31/01/2040 | Price Contribution |       | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R2044            | On 06/05/2021 | Bond Future        |       | 10.96411  | 83.97981    |           | 11.12243     | 82.88065       |                   | 23.08      | 0.00  | 41,150,106.90 | 490              | 61,307.0      |
| R2044            | On 06/05/2021 | Bond Future        | 10.70 | Call      | 1,003.12000 | 1.00312   | 702.78000    | 0.70278        | 1,003.120         | 21.55      | 0.35  | 0.00          | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.10 | Put       | 1,399.13000 | 1.39913   | 1,939.98000  | 1.93998        | 1,399.130         | 22.41      | 0.41  | 0.00          | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.35 | Call      | 3,459.58000 | 3.45958   | 2,747.24000  | 2.74724        | 3,459.580         | 22.86      | 0.72  | 0.00          | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.40 | Put       | 735.08000   | 0.73508   | 1,093.69000  | 1.09369        | 735.080           | 22.94      | 0.25  | 0.00          | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.79 | Put       | 282.48000   | 0.28248   | 464.09000    | 0.46409        | 282.480           | 23.54      | 0.12  | 0.00          | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 12.50 | Put       | 44.15000    | 0.04415   | 85.31000     | 0.08531        | 44.150            | 25.25      | 0.02  | 0.00          | 0                | 3,100.0       |
| R2044            | On 05/08/2021 | Bond Future        |       | 11.17020  | 80.47235    |           | 11.33414     | 79.36980       |                   | 22.78      | 0.00  | 0.00          | 0                | 0.0           |
| R2044            | On 04/11/2021 | Bond Future        |       | 11.35797  | 81.38094    |           | 11.53187     | 80.24414       |                   | 21.56      | 0.00  | 0.00          | 0                | 0.0           |
| R2044            | On 03/02/2022 | Bond Future        |       | 11.56089  | 77.93077    |           | 11.74513     | 76.76289       |                   | 19.66      | 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 06/05/2021 | Bond Future        |       | 10.86526  | 83.35834    |           | 11.02807     | 82.18965       |                   | 23.42      | 0.00  | 13,920,842.78 | 167              | 135,246.0     |
| R2048            | On 06/05/2021 | Bond Future        | 10.90 | Call      | 1,986.67000 | 1.98667   | 1,463.34000  | 1.46334        | 1,986.670         | 22.80      | 0.53  | 0.00          | 0                | 1,030.0       |
| R2048            | On 06/05/2021 | Bond Future        | 11.40 | Call      | 4,311.05000 | 4.31105   | 3,463.65000  | 3.46365        | 4,311.050         | 23.66      | 0.79  | 0.00          | 0                | 1,030.0       |
| R2048            | On 05/08/2021 | Bond Future        |       | 11.05644  | 84.22480    |           | 11.22499     | 83.05198       |                   | 21.93      | 0.00  | 0.00          | 0                | 30,000.0      |
| R2048            | On 05/08/2021 | Bond Future        | 10.30 | Call      | 1,696.05000 | 1.69605   | 1,382.38000  | 1.38238        | 1,696.050         | 20.14      | 0.30  | 0.00          | 0                | 1,300.0       |
| R2048            | On 05/08/2021 | Bond Future        | 10.50 | Call      | 2,147.07000 | 2.14707   | 1,770.35000  | 1.77035        | 2,147.070         | 20.14      | 0.36  | 0.00          | 0                | 1,000.0       |
| R2048            | On 05/08/2021 | Bond Future        | 10.90 | Call      | 3,411.16000 | 3.41116   | 2,894.96000  | 2.89496        | 3,411.160         | 20.97      | 0.48  | 0.00          | 0                | 1,300.0       |
| R2048            | On 05/08/2021 | Bond Future        | 11.20 | Call      | 4,514.56000 | 4.51456   | 3,898.38000  | 3.89838        | 4,514.560         | 21.51      | 0.56  | 0.00          | 0                | 1,000.0       |
| R2048            | On 04/11/2021 | Bond Future        |       | 11.23945  | 80.76201    |           | 11.41820     | 79.55418       |                   | 21.98      | 0.00  | 0.00          | 0                | 0.0           |
| R2048            | On 03/02/2022 | Bond Future        |       | 11.43653  | 81.68423    |           | 11.62587     | 80.44454       |                   | 18.96      | 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 06/05/2021 | Bond Future        |       | 10.54122  | 68.79740    |           | 10.68883     | 67.97000       |                   | 24.29      | 0.00  | 0.00          | 0                | 26,085.0      |
| R209             | On 06/05/2021 | Bond Future        | 9.50  | Call      | 116.19000   | 0.11619   | 78.57000     | 0.07857        | 116.190           | 23.41      | 0.07  | 0.00          | 0                | 2,150.0       |
| R209             | On 06/05/2021 | Bond Future        | 9.75  | Call      | 254.69000   | 0.25469   | 177.76000    | 0.17776        | 254.690           | 23.41      | 0.13  | 0.00          | 0                | 4,050.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.25 | Call      | 905.20000   | 0.90520   | 676.87000    | 0.67687        | 905.200           | 23.55      | 0.35  | 0.00          | 0                | 5,325.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.35 | Call      | 1,117.80000 | 1.11780   | 848.12000    | 0.84812        | 1,117.800         | 23.65      | 0.40  | 0.00          | 0                | 500.0         |
| R209             | On 06/05/2021 | Bond Future        | 10.60 | Put       | 1,446.01000 | 1.44601   | 1,892.45000  | 1.89245        | 1,446.010         | 23.90      | 0.46  | 0.00          | 0                | 5,250.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.00 | Put       | 649.71000   | 0.64971   | 922.16000    | 0.92216        | 649.710           | 24.29      | 0.26  | 0.00          | 0                | 3,500.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.25 | Put       | 366.93000   | 0.36693   | 550.51000    | 0.55051        | 366.930           | 24.57      | 0.16  | 0.00          | 0                | 9,150.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.60 | Put       | 156.90000   | 0.15690   | 253.97000    | 0.25397        | 156.900           | 25.22      | 0.08  | 0.00          | 0                | 3,750.0       |
| R209             | On 06/05/2021 | Bond Future        | 12.25 | Put       | 24.91000    | 0.02491   | 47.14000     | 0.04714        | 24.910            | 26.09      | 0.02  | 0.00          | 0                | 8,350.0       |
| R209             | On 05/08/2021 | Bond Future        |       | 10.73593  | 69.51251    |           | 10.88788     | 68.68319       |                   | 22.40      | 0.00  | 0.00          | 0                | 0.0           |
| R209             | On 04/11/2021 | Bond Future        |       | 10.92221  | 67.15546    |           | 11.08326     | 66.29865       |                   | 21.94      | 0.00  | 0.00          | 0                | 2,255.0       |
| R209             | On 04/11/2021 | Bond Future        | 9.50  | Call      | 1,497.80000 | 1.49780   | 1,298.46000  | 1.29846        | 1,497.800         | 21.10      | 0.25  | 0.00          | 0                | 4,750.0       |
| R209             | On 04/11/2021 | Bond Future        | 10.50 | Put       | 5,591.51000 | 5.59151   | 6,089.33000  | 6.08933        | 5,591.510         | 21.28      | 0.55  | 0.00          | 0                | 6,500.0       |
| R209             | On 04/11/2021 | Bond Future        | 12.00 | Put       | 2,215.61000 | 2.21561   | 2,477.83000  | 2.47783        | 2,215.610         | 23.01      | 0.28  | 0.00          | 0                | 6,500.0       |
| R209             | On 03/02/2022 | Bond Future        |       | 11.11922  | 67.92236    |           | 11.28935     | 67.04076       |                   | 18.88      | 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           |



| 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/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 06/05/2021 | Bond Future        |        |            | 203.72974   |       | 203.72974  |           | 201.51142    | 201.51142      |                   |            | 0.00  | 0.00                  | 0                | 1,487.0            |
| R210                           | On 05/08/2021 | Bond Future        |        |            | 205.89844   |       | 205.89844  |           | 203.67627    | 203.67627      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R210                           | On 04/11/2021 | Bond Future        |        |            | 205.53465   |       | 205.53465  |           | 203.23277    | 203.23277      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R210                           | On 03/02/2022 | Bond Future        |        |            | 207.92854   |       | 207.92854  |           | 205.55425    | 205.55425      |                   |            | 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 06/05/2021 | Bond Future        |        |            | 171.94686   |       | 171.94686  |           | 171.86270    | 171.86270      |                   |            | 0.00  | 0.00                  | 0                | 3,405.0            |
| R212                           | On 05/08/2021 | Bond Future        |        |            | 171.45206   |       | 171.45206  |           | 171.38376    | 171.38376      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R212                           | On 04/11/2021 | Bond Future        |        |            | 173.42522   |       | 173.42522  |           | 173.31017    | 173.31017      |                   |            | 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 06/05/2021 | Bond Future        |        |            | 9.70022     |       | 84.51053   |           | 9.83840      | 83.75086       |                   | 17.75      | 0.00  | 1,690,210.60          | 20               | 9,521.0            |
| R213                           | On 05/08/2021 | Bond Future        |        |            | 9.91226     |       | 85.38898   |           | 10.05481     | 84.62956       |                   | 16.39      | 0.00  | 0.00                  | 0                | 200.0              |
| R213                           | On 04/11/2021 | Bond Future        |        |            | 10.11672    |       | 82.82156   |           | 10.26963     | 82.03130       |                   | 15.98      | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 03/02/2022 | Bond Future        |        |            | 10.34003    |       | 83.76706   |           | 10.50348     | 82.94925       |                   | 13.77      | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 03/02/2022 | Bond Future        | 8.63   | Call       | 1,058.78000 |       | 1.05878    |           | 906.68000    | 0.90668        | 1,058.780         | 13.07      | 0.20  | 0.00                  | 0                | 200.0              |
| R213                           | On 03/02/2022 | Bond Future        | 8.80   | Call       | 1,237.63000 |       | 1.23763    |           | 1,065.06000  | 1.06506        | 1,237.630         | 13.07      | 0.23  | 0.00                  | 0                | 102.0              |
| R213                           | On 03/02/2022 | Bond Future        | 9.58   | Put        | 6,295.27000 |       | 6.29527    |           | 6,829.69000  | 6.82969        | 6,295.270         | 13.07      | 0.63  | 0.00                  | 0                | 200.0              |
| R213                           | On 03/02/2022 | Bond Future        | 9.76   | Put        | 5,668.55000 |       | 5.66855    |           | 6,174.26000  | 6.17426        | 5,668.550         | 13.08      | 0.59  | 0.00                  | 0                | 102.0              |
| R213                           | On 03/02/2022 | Bond Future        | 10.15  | Put        | 4,529.60000 |       | 4.52960    |           | 4,970.04000  | 4.97004        | 4,529.600         | 13.34      | 0.51  | 0.00                  | 0                | 200.0              |
| R213                           | On 03/02/2022 | Bond Future        | 10.25  | Put        | 4,268.94000 |       | 4.26894    |           | 4,692.82000  | 4.69282        | 4,268.940         | 13.41      | 0.49  | 0.00                  | 0                | 102.0              |
| 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 06/05/2021 | Bond Future        |        |            | 10.83500    |       | 66.19227   |           | 10.99259     | 65.29090       |                   | 26.21      | 0.00  | 0.00                  | 0                | 15,544.0           |
| R214                           | On 05/08/2021 | Bond Future        |        |            | 11.02467    |       | 66.88032   |           | 11.18726     | 65.97595       |                   | 24.15      | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 04/11/2021 | Bond Future        |        |            | 11.20613    |       | 64.35650   |           | 11.37811     | 63.42466       |                   | 23.74      | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 03/02/2022 | Bond Future        |        |            | 11.40103    |       | 65.09136   |           | 11.58266     | 64.13446       |                   | 20.38      | 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>234,971,273.86</b> | <b>2,469</b>     | <b>1 248 895.0</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 |
|------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
|------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|

|                     |  |  |  |  |  |  |  |  |  |  |                |       |             |
|---------------------|--|--|--|--|--|--|--|--|--|--|----------------|-------|-------------|
| <b>Grand Total:</b> |  |  |  |  |  |  |  |  |  |  | 234,971,273.86 | 2,469 | 1 248 895.1 |
|---------------------|--|--|--|--|--|--|--|--|--|--|----------------|-------|-------------|