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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2021

| 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 | 90.70000  |       | 90.70000   |           | 90.70000     | 90.70000       |                   |            | 0.00  | 0.00        | 0                | 51.0          |
| AL37               | On 06/05/2021 | Index Future       | 787.66200 |       | 787.66200  |           | 787.69800    | 787.69800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 05/08/2021 | Index Future       | 796.22900 |       | 796.22900  |           | 795.78100    | 795.78100      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 04/11/2021 | Index Future       | 805.32200 |       | 805.32200  |           | 804.81200    | 804.81200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 03/02/2022 | Index Future       | 814.85600 |       | 814.85600  |           | 813.98500    | 813.98500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 06/05/2021 | Index Future       | 877.73200 |       | 877.73200  |           | 877.11100    | 877.11100      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 05/08/2021 | Index Future       | 887.27700 |       | 887.27700  |           | 886.11200    | 886.11200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/11/2021 | Index Future       | 897.41100 |       | 897.41100  |           | 896.16700    | 896.16700      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 03/02/2022 | Index Future       | 908.03500 |       | 908.03500  |           | 906.38200    | 906.38200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 06/05/2021 | Index Future       | 772.80400 |       | 772.80400  |           | 773.09000    | 773.09000      |                   |            | 0.00  | 0.00        | 0                | 299.0         |
| ALBI               | On 05/08/2021 | Index Future       | 781.20900 |       | 781.20900  |           | 781.02300    | 781.02300      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 04/11/2021 | Index Future       | 790.13100 |       | 790.13100  |           | 789.88600    | 789.88600      |                   |            | 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       | 799.48500 |       | 799.48500  |           | 798.88900    | 798.88900      |                   |            | 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        | 11.45299  |       | 75.35228   |           | 11.43674     | 75.43836       |                   |            | 0.00  | 0.00           | 0                | 350.0         |
| ES33             | On 05/08/2021 | Bond Future        | 11.69921  |       | 76.20052   |           | 11.69142     | 76.24052       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| ES33             | On 04/11/2021 | Bond Future        | 11.94745  |       | 73.30466   |           | 11.94011     | 73.34122       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| ES33             | On 03/02/2022 | Bond Future        | 12.21006  |       | 74.19117   |           | 12.20911     | 74.19576       |                   |            | 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        | 11.89490  |       | 74.35536   |           | 11.88337     | 74.42432       |                   |            | 0.00  | 0.00           | 0                | 4,779.0       |
| ES42             | On 05/08/2021 | Bond Future        | 12.12525  |       | 75.19239   |           | 12.12123     | 75.21566       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| ES42             | On 04/11/2021 | Bond Future        | 12.35882  |       | 71.80268   |           | 12.35540     | 71.82185       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| ES42             | On 03/02/2022 | Bond Future        | 12.59755  |       | 72.67151   |           | 12.59984     | 72.65908       |                   |            | 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               | 763.54400 |       | 763.54400  |           | 763.78500    | 763.78500      |                   |            | 0.00  | 0.00           | 0                | 558.0         |
| GOVI             | On 05/08/2021 | GOVI               | 771.84800 |       | 771.84800  |           | 771.62300    | 771.62300      |                   |            | 0.00  | 0.00           | 0                | 430.0         |
| GOVI             | On 04/11/2021 | GOVI               | 780.66400 |       | 780.66400  |           | 780.37900    | 780.37900      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| GOVI             | On 03/02/2022 | GOVI               | 789.90600 |       | 789.90600  |           | 789.27400    | 789.27400      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2025            | On 06/05/2021 | Bond Future        | 152.06878 |       | 152.06878  |           | 152.18391    | 152.18391      |                   |            | 0.00  | 0.00           | 0                | 5,207.0       |
| I2025            | On 05/08/2021 | Bond Future        | 152.25444 |       | 152.25444  |           | 152.27602    | 152.27602      |                   |            | 0.00  | 77,497,509.96  | 509              | 679.0         |
| I2025            | On 04/11/2021 | Bond Future        | 154.01302 |       | 154.01302  |           | 154.02587    | 154.02587      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2025            | On 03/02/2022 | Bond Future        | 154.32056 |       | 154.32056  |           | 154.26569    | 154.26569      |                   |            | 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        | 111.31010 |       | 111.31010  |           | 111.37192    | 111.37192      |                   |            | 0.00  | 0.00           | 0                | 2,271.0       |
| I2029            | On 05/08/2021 | Bond Future        | 112.56308 |       | 112.56308  |           | 112.55618    | 112.55618      |                   |            | 0.00  | 207,566,319.52 | 1,844            | 1,844.0       |
| I2029            | On 04/11/2021 | Bond Future        | 112.71583 |       | 112.71583  |           | 112.70214    | 112.70214      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2029            | On 03/02/2022 | Bond Future        | 114.07776 |       | 114.07776  |           | 114.01418    | 114.01418      |                   |            | 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            | 105.61720 | 105.61720  |           | 105.59699    | 105.59699      |                   |            | 0.00  | 0.00             | 0                | 9,518.0       |
| I2033            |        | On 05/08/2021 | Bond Future            | 106.80604 | 106.80604  |           | 106.71985    | 106.71985      |                   |            | 0.00  | 49,878,420.68    | 467              | 467.0         |
| I2033            |        | On 04/11/2021 | Bond Future            | 106.81817 | 106.81817  |           | 106.72460    | 106.72460      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2033            |        | On 03/02/2022 | Bond Future            | 108.10873 | 108.10873  |           | 107.96703    | 107.96703      |                   |            | 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            | 119.05941 | 119.05941  |           | 119.03568    | 119.03568      |                   |            | 0.00  | 0.00             | 0                | 8,039.0       |
| I2038            |        | On 05/08/2021 | Bond Future            | 118.68260 | 118.68260  |           | 118.58457    | 118.58457      |                   |            | 0.00  | 249,826,873.00   | 2,105            | 2,105.0       |
| I2038            |        | On 04/11/2021 | Bond Future            | 120.05366 | 120.05366  |           | 119.94759    | 119.94759      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2038            |        | On 03/02/2022 | Bond Future            | 119.75683 | 119.75683  |           | 119.59663    | 119.59663      |                   |            | 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            | 109.33953 | 109.33953  |           | 108.94187    | 108.94187      |                   |            | 0.00  | 821,795,907.48   | 7,516            | 14,973.0      |
| I2046            |        | On 05/08/2021 | Bond Future            | 110.57032 | 110.57032  |           | 110.10033    | 110.10033      |                   |            | 0.00  | 1,297,100,423.92 | 11,731           | 11,731.0      |
| I2046            |        | On 04/11/2021 | Bond Future            | 110.04473 | 110.04473  |           | 109.56269    | 109.56269      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2046            |        | On 03/02/2022 | Bond Future            | 111.37454 | 111.37454  |           | 110.83838    | 110.83838      |                   |            | 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            | 113.40444 | 113.40444  |           | 112.63436    | 112.63436      |                   |            | 0.00  | 829,326,669.72   | 7,313            | 10,994.0      |
| I2050            |        | On 05/08/2021 | Bond Future            | 112.75863 | 112.75863  |           | 111.90991    | 111.90991      |                   |            | 0.00  | 824,603,861.19   | 7,313            | 7,313.0       |
| I2050            |        | On 04/11/2021 | Bond Future            | 114.06107 | 114.06107  |           | 113.19601    | 113.19601      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2050            |        | On 03/02/2022 | Bond Future            | 113.49654 | 113.49654  |           | 112.57162    | 112.57162      |                   |            | 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           | 288.05800 | 288.05800  |           | 287.67300    | 287.67300      |                   |            | 0.00  | 0.00             | 0                | 897.0         |
| IGOV             |        | On 05/08/2021 | Index Future           | 291.26300 | 291.26300  |           | 290.69700    | 290.69700      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| IGOV             |        | On 04/11/2021 | Index Future           | 294.66000 | 294.66000  |           | 294.06600    | 294.06600      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| IGOV             |        | On 03/02/2022 | Index Future           | 298.21800 | 298.21800  |           | 297.48800    | 297.48800      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     |        | On 21/04/2021 | Jibar Tradeable Future | 3.67500   | 96.32500   |           | 3.67500      | 96.32500       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     |        | On 19/05/2021 | Jibar Tradeable Future | 3.69000   | 96.31000   |           | 3.69000      | 96.31000       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     |        | On 15/06/2021 | Jibar Tradeable Future | 3.70500   | 96.29500   |           | 3.70500      | 96.29500       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     |        | On 21/07/2021 | Jibar Tradeable Future | 3.73000   | 96.27000   |           | 3.73000      | 96.27000       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     |        | On 18/08/2021 | Jibar Tradeable Future | 3.77000   | 96.23000   |           | 3.77000      | 96.23000       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     |        | On 15/09/2021 | Jibar Tradeable Future | 3.79500   | 96.20500   |           | 3.79500      | 96.20500       |                   |            | 0.00  | 0.00             | 0                | 30,000.0      |
| JIBAR FUTURE     |        | On 15/12/2021 | Jibar Tradeable Future | 4.00000   | 96.00000   |           | 3.99000      | 96.01000       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     |        | On 16/03/2022 | Jibar Tradeable Future | 4.12000   | 95.88000   |           | 4.11000      | 95.89000       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     |        | On 15/06/2022 | Jibar Tradeable Future | 4.51000   | 95.49000   |           | 4.49000      | 95.51000       |                   |            | 0.00  | 0.00             | 0                | 471.0         |
| JIBAR FUTURE     |        | On 21/09/2022 | Jibar Tradeable Future | 4.62000   | 95.38000   |           | 4.60000      | 95.40000       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     |        | On 21/12/2022 | Jibar Tradeable Future | 4.94000   | 95.06000   |           | 4.97500      | 95.02500       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     |        | On 15/03/2023 | Jibar Tradeable Future | 5.09500   | 94.90500   |           | 5.07500      | 94.92500       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R186             |        | On 06/05/2021 | Bond Future            | 7.22570   | 118.94162  |           | 7.22473      | 118.94644      |                   | 8.55       | 0.00  | 14,272,994.40    | 120              | 107,208.0     |

| 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        | 671.31000   |       | 0.67131    |           | 694.79000    | 0.69479        | 671.310           | 8.49       | 0.43  | 0.00             | 0                | 15,177.0      |
| R186             | On 06/05/2021 | Bond Future        | 7.60   | Put        | 226.37000   |       | 0.22637    |           | 243.52000    | 0.24352        | 226.370           | 8.59       | 0.19  | 0.00             | 0                | 5,000.0       |
| R186             | On 06/05/2021 | Bond Future        | 7.60   | Call       | 2,065.19000 |       | 2.06519    |           | 2,087.16000  | 2.08716        | 2,065.190         | 8.59       | 0.81  | 0.00             | 0                | 5,000.0       |
| R186             | On 05/08/2021 | Bond Future        |        |            | 7.39795     |       | 114.96892  |           | 7.41226      | 114.90137      |                   | 8.29       | 0.00  | 0.00             | 0                | 314.0         |
| R186             | On 04/11/2021 | Bond Future        |        |            | 7.56896     |       | 116.26976  |           | 7.58557      | 116.19519      |                   | 7.55       | 0.00  | 0.00             | 0                | 0.0           |
| R186             | On 03/02/2022 | Bond Future        |        |            | 7.75036     |       | 112.36495  |           | 7.77988      | 112.23928      |                   | 6.55       | 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        |        |            | 322.16353   |       | 322.16353  |           | 321.81034    | 321.81034      |                   |            | 0.00  | 0.00             | 0                | 2,744.0       |
| R197             | On 05/08/2021 | Bond Future        |        |            | 317.80724   |       | 317.80724  |           | 317.25275    | 317.25275      |                   |            | 0.00  | 75,955,930.36    | 239              | 252.0         |
| R197             | On 04/11/2021 | Bond Future        |        |            | 321.47815   |       | 321.47815  |           | 320.89859    | 320.89859      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R197             | On 03/02/2022 | Bond Future        |        |            | 317.28343   |       | 317.28343  |           | 316.55769    | 316.55769      |                   |            | 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        |        |            | 235.39191   |       | 235.39191  |           | 236.28595    | 236.28595      |                   |            | 0.00  | 1,773,207,258.03 | 7,533            | 7,957.0       |
| R202             | On 05/08/2021 | Bond Future        |        |            | 233.80152   |       | 233.80152  |           | 234.56011    | 234.56011      |                   |            | 0.00  | 1,761,226,850.16 | 7,533            | 7,533.0       |
| R202             | On 04/11/2021 | Bond Future        |        |            | 236.50199   |       | 236.50199  |           | 237.25518    | 237.25518      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R202             | On 03/02/2022 | Bond Future        |        |            | 235.06818   |       | 235.06818  |           | 235.72722    | 235.72722      |                   |            | 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        |        |            | 4.90658     |       | 106.35839  |           | 4.94399      | 106.29246      |                   | 1.87       | 0.00  | 358,427,774.30   | 3,370            | 30,418.0      |
| R2023            | On 05/08/2021 | Bond Future        |        |            | 4.98956     |       | 107.52894  |           | 5.07714      | 107.39599      |                   | 1.76       | 0.00  | 362,372,527.80   | 3,370            | 3,370.0       |
| R2023            | On 04/11/2021 | Bond Future        |        |            | 5.06836     |       | 104.83666  |           | 5.17782      | 104.69661      |                   | 1.61       | 0.00  | 0.00             | 0                | 0.0           |
| R2023            | On 03/02/2022 | Bond Future        |        |            | 5.15031     |       | 106.07916  |           | 5.33212      | 105.89120      |                   | 1.30       | 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        |        |            | 9.10044     |       | 95.65905   |           | 9.10921      | 95.60924       |                   | 14.68      | 0.00  | 7,844,042.10     | 82               | 114,923.0     |
| R2030            | On 06/05/2021 | Bond Future        | 7.97   | Call       | 10.55000    |       | 0.01055    |           | 12.64000     | 0.01264        | 10.550            | 14.07      | 0.01  | 0.00             | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 8.77   | Call       | 447.92000   |       | 0.44792    |           | 463.70000    | 0.46370        | 447.920           | 14.37      | 0.26  | 0.00             | 0                | 300.0         |
| R2030            | On 06/05/2021 | Bond Future        | 8.90   | Put        | 1,825.13000 |       | 1.82513    |           | 1,890.48000  | 1.89048        | 1,825.130         | 14.46      | 0.65  | 0.00             | 0                | 2,500.0       |
| R2030            | On 06/05/2021 | Bond Future        | 8.95   | Put        | 1,643.39000 |       | 1.64339    |           | 1,708.08000  | 1.70808        | 1,643.390         | 14.49      | 0.61  | 0.00             | 0                | 2,500.0       |
| R2030            | On 06/05/2021 | Bond Future        | 9.00   | Put        | 1,473.23000 |       | 1.47323    |           | 1,536.92000  | 1.53692        | 1,473.230         | 14.53      | 0.57  | 0.00             | 0                | 5,000.0       |
| R2030            | On 06/05/2021 | Bond Future        | 9.22   | Put        | 860.25000   |       | 0.86025    |           | 915.59000    | 0.91559        | 860.250           | 14.66      | 0.40  | 0.00             | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.27   | Call       | 1,708.53000 |       | 1.70853    |           | 1,711.41000  | 1.71141        | 1,708.530         | 14.69      | 0.63  | 0.00             | 0                | 300.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.92   | Put        | 87.70000    |       | 0.08770    |           | 103.61000    | 0.10361        | 87.700            | 15.36      | 0.06  | 0.00             | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 10.95  | Put        | 0.44000     |       | 0.00044    |           | 0.69000      | 0.00069        | 0.440             | 15.81      | 0.00  | 0.00             | 0                | 300.0         |
| R2030            | On 05/08/2021 | Bond Future        |        |            | 9.30390     |       | 92.70667   |           | 9.32391      | 92.59691       |                   | 14.24      | 0.00  | 0.00             | 0                | 0.0           |
| R2030            | On 05/08/2021 | Bond Future        | 7.70   | Call       | 328.85000   |       | 0.32885    |           | 323.31000    | 0.32331        | 328.850           | 13.69      | 0.10  | 0.00             | 0                | 200.0         |
| R2030            | On 05/08/2021 | Bond Future        | 8.78   | Call       | 1,584.79000 |       | 1.58479    |           | 1,558.37000  | 1.55837        | 1,584.790         | 13.83      | 0.35  | 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       | 1,684.84000 | 1.68484   |            | 1,656.95000 | 1.65695      | 1,684.840      | 13.86             | 0.37       | 0.00          | 0           | 479.0            |               |
| R2030            | On 05/08/2021 | Bond Future        | 8.95   | Call       | 1,940.90000 | 1.94090   |            | 1,909.37000 | 1.90937      | 1,940.900      | 13.92             | 0.40       | 0.00          | 0           | 600.0            |               |
| R2030            | On 05/08/2021 | Bond Future        | 9.45   | Call       | 3,249.57000 | 3.24957   |            | 3,201.58000 | 3.20158      | 3,249.570      | 14.21             | 0.56       | 0.00          | 0           | 600.0            |               |
| R2030            | On 05/08/2021 | Bond Future        | 9.75   | Put        | 1,803.89000 | 1.80389   |            | 1,855.57000 | 1.85557      | 1,803.890      | 14.41             | 0.35       | 0.00          | 0           | 479.0            |               |
| R2030            | On 05/08/2021 | Bond Future        | 10.15  | Put        | 1,188.60000 | 1.18860   |            | 1,228.10000 | 1.22810      | 1,188.600      | 14.85             | 0.26       | 0.00          | 0           | 479.0            |               |
| R2030            | On 05/08/2021 | Bond Future        | 10.30  | Put        | 1,015.03000 | 1.01503   |            | 1,050.49000 | 1.05049      | 1,015.030      | 15.04             | 0.22       | 0.00          | 0           | 200.0            |               |
| R2030            | On 05/08/2021 | Bond Future        | 12.10  | Put        | 68.85000    | 0.06885   |            | 73.49000    | 0.07349      | 68.850         | 15.31             | 0.02       | 0.00          | 0           | 600.0            |               |
| R2030            | On 04/11/2021 | Bond Future        |        |            | 9.49738     | 93.75599  |            | 9.51916     | 93.64034     |                | 13.16             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2030            | On 04/11/2021 | Bond Future        | 8.27   | Call       | 1,169.72000 | 1.16972   |            | 1,149.08000 | 1.14908      | 1,169.720      | 12.62             | 0.24       | 0.00          | 0           | 300.0            |               |
| R2030            | On 04/11/2021 | Bond Future        | 8.77   | Call       | 1,912.95000 | 1.91295   |            | 1,881.41000 | 1.88141      | 1,912.950      | 12.63             | 0.34       | 0.00          | 0           | 300.0            |               |
| R2030            | On 04/11/2021 | Bond Future        | 9.20   | Call       | 2,827.05000 | 2.82705   |            | 2,784.38000 | 2.78438      | 2,827.050      | 12.85             | 0.45       | 0.00          | 0           | 1,102.0          |               |
| R2030            | On 04/11/2021 | Bond Future        | 9.90   | Call       | 4,759.04000 | 4.75904   |            | 4,697.53000 | 4.69753      | 4,759.040      | 13.25             | 0.61       | 0.00          | 0           | 1,102.0          |               |
| R2030            | On 04/11/2021 | Bond Future        | 11.26  | Put        | 854.49000   | 0.85449   |            | 879.08000   | 0.87908      | 854.490        | 14.11             | 0.16       | 0.00          | 0           | 1,102.0          |               |
| R2030            | On 04/11/2021 | Bond Future        | 11.44  | Put        | 709.95000   | 0.70995   |            | 731.43000   | 0.73143      | 709.950        | 14.11             | 0.14       | 0.00          | 0           | 300.0            |               |
| R2030            | On 03/02/2022 | Bond Future        |        |            | 9.70306     | 90.86307  |            | 9.73392     | 90.70479     |                | 11.59             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2030            | On 03/02/2022 | Bond Future        | 8.39   | Call       | 1,164.65000 | 1.16465   |            | 1,132.45000 | 1.13245      | 1,164.650      | 10.95             | 0.24       | 0.00          | 0           | 101.0            |               |
| R2030            | On 03/02/2022 | Bond Future        | 9.35   | Put        | 4,631.87000 | 4.63187   |            | 4,727.22000 | 4.72722      | 4,631.870      | 11.18             | 0.56       | 0.00          | 0           | 101.0            |               |
| R2030            | On 03/02/2022 | Bond Future        | 9.78   | Put        | 3,492.57000 | 3.49257   |            | 3,572.71000 | 3.57271      | 3,492.570      | 11.46             | 0.46       | 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        |        |            | 9.89032     | 90.11935  |            | 9.90395     | 90.03641     |                | 17.56             | 0.00       | 0.00          | 0           | 121,465.0        |               |
| R2032            | On 06/05/2021 | Bond Future        | 10.33  | Call       | 3,032.87000 | 3.03287   |            | 2,998.46000 | 2.99846      | 3,032.870      | 17.92             | 0.79       | 0.00          | 0           | 736.0            |               |
| R2032            | On 06/05/2021 | Bond Future        | 12.57  | Put        | 0.00000     | 0.00000   |            | 0.01000     | 0.00001      | 0.000          | 19.02             | 0.00       | 0.00          | 0           | 736.0            |               |
| R2032            | On 05/08/2021 | Bond Future        |        |            | 10.09525    | 91.11116  |            | 10.11897    | 90.97121     |                | 16.36             | 0.00       | 0.00          | 0           | 16,063.0         |               |
| R2032            | On 04/11/2021 | Bond Future        |        |            | 10.29995    | 87.99624  |            | 10.32555    | 87.84967     |                | 15.94             | 0.00       | 0.00          | 0           | 21.0             |               |
| R2032            | On 04/11/2021 | Bond Future        | 9.33   | Call       | 1,787.91000 | 1.78791   |            | 1,752.49000 | 1.75249      | 1,787.910      | 15.16             | 0.30       | 0.00          | 0           | 700.0            |               |
| R2032            | On 04/11/2021 | Bond Future        | 9.83   | Call       | 2,820.33000 | 2.82033   |            | 2,769.67000 | 2.76967      | 2,820.330      | 15.42             | 0.42       | 0.00          | 0           | 700.0            |               |
| R2032            | On 04/11/2021 | Bond Future        | 12.81  | Put        | 511.01000   | 0.51101   |            | 529.62000   | 0.52962      | 511.010        | 17.14             | 0.09       | 0.00          | 0           | 700.0            |               |
| R2032            | On 03/02/2022 | Bond Future        |        |            | 10.51276    | 89.03962  |            | 10.54648    | 88.85244     |                | 13.50             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2032            | On 03/02/2022 | Bond Future        | 8.91   | Call       | 1,072.35000 | 1.07235   |            | 1,040.18000 | 1.04018      | 1,072.350      | 12.77             | 0.20       | 0.00          | 0           | 198.0            |               |
| R2032            | On 03/02/2022 | Bond Future        | 9.14   | Call       | 1,344.83000 | 1.34483   |            | 1,306.00000 | 1.30600      | 1,344.830      | 12.77             | 0.24       | 0.00          | 0           | 97.0             |               |
| R2032            | On 03/02/2022 | Bond Future        | 9.58   | Call       | 2,000.97000 | 2.00097   |            | 1,947.49000 | 1.94749      | 2,000.970      | 12.77             | 0.32       | 0.00          | 0           | 400.0            |               |
| R2032            | On 03/02/2022 | Bond Future        | 9.81   | Put        | 6,461.29000 | 6.46129   |            | 6,586.39000 | 6.58639      | 6,461.290      | 12.81             | 0.63       | 0.00          | 0           | 198.0            |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.14  | Put        | 5,310.41000 | 5.31041   |            | 5,422.35000 | 5.42235      | 5,310.410      | 13.06             | 0.56       | 0.00          | 0           | 97.0             |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.35  | Put        | 4,666.32000 | 4.66632   |            | 4,769.85000 | 4.76985      | 4,666.320      | 13.21             | 0.51       | 27,138,125.09 | 600         | 400.0            |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.45  | Put        | 4,381.84000 | 4.38184   |            | 4,481.40000 | 4.48140      | 4,381.840      | 13.28             | 0.49       | 0.00          | 0           | 198.0            |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.66  | Put        | 3,830.37000 | 3.83037   |            | 3,921.73000 | 3.92173      | 3,830.370      | 13.44             | 0.45       | 0.00          | 0           | 97.0             |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.95  | Put        | 3,162.95000 | 3.16295   |            | 3,243.38000 | 3.24338      | 3,162.950      | 13.64             | 0.39       | 0.00          | 0           | 400.0            |               |
| 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        |        |            | 10.55618    | 89.63258  |            | 10.54958    | 89.67580     |                | 19.33             | 0.00       | 0.00          | 0           | 98,268.0         |               |
| R2035            | On 06/05/2021 | Bond Future        | 10.05  | Call       | 326.14000   | 0.32614   |            | 362.42000   | 0.36242      | 326.140        | 18.71             | 0.18       | 0.00          | 0           | 500.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 10.24  | Call       | 625.51000   | 0.62551   |            | 675.82000   | 0.67582      | 625.510        | 19.01             | 0.29       | 0.00          | 0           | 223.0            |               |

| 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        | 10.40  | Call       | 988.89000   | 0.98889    | 1,049.04000 | 1.04904      | 988.890        | 19.21             | 0.40       | 0.00          | 0           | 600.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 10.55  | Put        | 1,472.23000 | 1.47223    | 1,495.57000 | 1.49557      | 1,472.230      | 19.39             | 0.50       | 0.00          | 0           | 500.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 10.81  | Call       | 2,427.27000 | 2.42727    | 2,497.44000 | 2.49744      | 2,427.270      | 19.74             | 0.68       | 0.00          | 0           | 1,650.0          |               |
| R2035            | On 06/05/2021 | Bond Future        | 11.05  | Put        | 411.77000   | 0.41177    | 435.47000   | 0.43547      | 411.770        | 20.18             | 0.19       | 0.00          | 0           | 500.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 11.15  | Call       | 4,074.13000 | 4.07413    | 4,138.66000 | 4.13866      | 4,074.130      | 20.38             | 0.85       | 0.00          | 0           | 600.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 11.32  | Put        | 184.03000   | 0.18403    | 200.81000   | 0.20081      | 184.030        | 20.72             | 0.10       | 0.00          | 0           | 223.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 11.55  | Put        | 85.59000    | 0.08559    | 96.42000    | 0.09642      | 85.590         | 21.09             | 0.05       | 0.00          | 0           | 1,650.0          |               |
| R2035            | On 06/05/2021 | Bond Future        | 12.02  | Put        | 11.53000    | 0.01153    | 14.19000    | 0.01419      | 11.530         | 21.09             | 0.01       | 0.00          | 0           | 223.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 12.77  | Put        | 0.20000     | 0.00020    | 0.29000     | 0.00029      | 0.200          | 21.09             | 0.00       | 0.00          | 0           | 1,650.0          |               |
| R2035            | On 06/05/2021 | Bond Future        | 12.91  | Put        | 0.08000     | 0.00008    | 0.13000     | 0.00013      | 0.080          | 21.09             | 0.00       | 0.00          | 0           | 600.0            |               |
| R2035            | On 05/08/2021 | Bond Future        |        |            | 10.76602    | 90.61905   | 10.76795    | 90.60678     |                | 18.01             | 0.00       | 0.00          | 0           | 6,942.0          |               |
| R2035            | On 05/08/2021 | Bond Future        | 10.02  | Call       | 1,519.31000 | 1.51931    | 1,529.23000 | 1.52923      | 1,519.310      | 17.11             | 0.30       | 0.00          | 0           | 100.0            |               |
| R2035            | On 05/08/2021 | Bond Future        | 10.77  | Put        | 3,514.84000 | 3.51484    | 3,537.16000 | 3.53716      | 3,514.840      | 18.03             | 0.48       | 0.00          | 0           | 100.0            |               |
| R2035            | On 05/08/2021 | Bond Future        | 11.37  | Put        | 2,056.06000 | 2.05606    | 2,075.51000 | 2.07551      | 2,056.060      | 18.87             | 0.32       | 0.00          | 0           | 100.0            |               |
| R2035            | On 04/11/2021 | Bond Future        |        |            | 10.97540    | 87.16824   | 10.97812    | 87.15145     |                | 17.79             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.12  | Call       | 2,222.49000 | 2.22249    | 2,226.83000 | 2.22683      | 2,222.490      | 16.86             | 0.33       | 0.00          | 0           | 400.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.23  | Call       | 2,474.72000 | 2.47472    | 2,478.98000 | 2.47898      | 2,474.720      | 16.99             | 0.36       | 0.00          | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.62  | Call       | 3,484.16000 | 3.48416    | 3,487.81000 | 3.48781      | 3,484.160      | 17.42             | 0.45       | 0.00          | 0           | 400.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 11.08  | Put        | 4,241.31000 | 4.24131    | 4,260.34000 | 4.26034      | 4,241.310      | 17.86             | 0.45       | 0.00          | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 11.75  | Put        | 2,726.29000 | 2.72629    | 2,742.59000 | 2.74259      | 2,726.290      | 18.74             | 0.32       | 0.00          | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 13.82  | Put        | 448.13000   | 0.44813    | 453.89000   | 0.45389      | 448.130        | 19.18             | 0.08       | 0.00          | 0           | 400.0            |               |
| R2035            | On 03/02/2022 | Bond Future        |        |            | 11.19645    | 88.20167   | 11.20573    | 88.14610     |                | 15.04             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2035            | On 03/02/2022 | Bond Future        | 9.70   | Call       | 1,363.36000 | 1.36336    | 1,356.72000 | 1.35672      | 1,363.360      | 14.27             | 0.22       | 0.00          | 0           | 683.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 10.10  | Call       | 1,966.79000 | 1.96679    | 1,957.03000 | 1.95703      | 1,966.790      | 14.27             | 0.30       | 0.00          | 0           | 280.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 10.65  | Put        | 6,525.37000 | 6.52537    | 6,565.81000 | 6.56581      | 6,525.370      | 14.58             | 0.59       | 0.00          | 0           | 683.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.03  | Put        | 5,202.53000 | 5.20253    | 5,238.84000 | 5.23884      | 5,202.530      | 14.88             | 0.51       | 25,029,764.24 | 560         | 280.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.39  | Put        | 4,156.27000 | 4.15627    | 4,188.56000 | 4.18856      | 4,156.270      | 15.15             | 0.43       | 0.00          | 0           | 683.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.73  | Put        | 3,359.72000 | 3.35972    | 3,388.31000 | 3.38831      | 3,359.720      | 15.47             | 0.37       | 0.00          | 0           | 280.0            |               |
| 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        |        |            | 10.75659    | 85.38119   | 10.73484    | 85.52355     |                | 20.67             | 0.00       | 0.00          | 0           | 128,121.0        |               |
| R2037            | On 05/08/2021 | Bond Future        |        |            | 10.96705    | 82.06535   | 10.95274    | 82.15622     |                | 20.25             | 0.00       | 0.00          | 0           | 44,619.0         |               |
| R2037            | On 04/11/2021 | Bond Future        |        |            | 11.16591    | 82.99439   | 11.15167    | 83.08239     |                | 19.01             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2037            | On 04/11/2021 | Bond Future        | 11.49  | Call       | 5,683.01000 | 5.68301    | 5,746.97000 | 5.74697      | 5,683.010      | 19.25             | 0.59       | 0.00          | 0           | 600.0            |               |
| R2037            | On 04/11/2021 | Bond Future        | 12.30  | Put        | 2,206.65000 | 2.20665    | 2,193.61000 | 2.19361      | 2,206.650      | 20.49             | 0.27       | 0.00          | 0           | 600.0            |               |
| R2037            | On 03/02/2022 | Bond Future        |        |            | 11.37572    | 79.72379   | 11.36698    | 79.77625     |                | 16.93             | 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        |        |            | 10.89579    | 87.44418   | 10.87899    | 87.56136     |                | 20.96             | 0.00       | 0.00          | 0           | 84,716.0         |               |
| R2040            | On 06/05/2021 | Bond Future        | 10.83  | Call       | 1,297.28000 | 1.29728    | 1,398.45000 | 1.39845      | 1,297.280      | 20.71             | 0.46       | 0.00          | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 11.58  | Call       | 4,800.73000 | 4.80073    | 4,928.68000 | 4.92868      | 4,800.730      | 22.05             | 0.88       | 0.00          | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 13.38  | Put        | 0.05000     | 0.00005    | 0.08000     | 0.00008      | 0.050          | 23.04             | 0.00       | 0.00          | 0           | 300.0            |               |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R2040            | On 05/08/2021 | Bond Future        |        |            | 11.10222    |       | 83.90075   |           | 11.09274     | 83.96487       |                   | 20.57      | 0.00  | 0.00         | 0                | 21,310.0      |
| R2040            | On 05/08/2021 | Bond Future        | 11.05  | Call       | 3,510.06000 |       | 3.51006    |           | 3,559.79000  | 3.55979        | 3,510.060         | 20.30      | 0.51  | 0.00         | 0                | 900.0         |
| R2040            | On 05/08/2021 | Bond Future        | 11.55  | Call       | 5,389.83000 |       | 5.38983    |           | 5,447.78000  | 5.44778        | 5,389.830         | 21.00      | 0.64  | 0.00         | 0                | 900.0         |
| R2040            | On 05/08/2021 | Bond Future        | 14.80  | Put        | 39.24000    |       | 0.03924    |           | 39.91000     | 0.03991        | 39.240            | 22.52      | 0.01  | 0.00         | 0                | 900.0         |
| R2040            | On 04/11/2021 | Bond Future        |        |            | 11.29697    |       | 84.85064   |           | 11.28772     | 84.91151       |                   | 19.47      | 0.00  | 0.00         | 0                | 0.0           |
| R2040            | On 03/02/2022 | Bond Future        |        |            | 11.50233    |       | 81.35181   |           | 11.49854     | 81.37603       |                   | 17.35      | 0.00  | 0.00         | 0                | 0.0           |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R2044            | On 06/05/2021 | Bond Future        |        |            | 10.93401    |       | 84.19165   |           | 10.92210     | 84.27572       |                   | 22.01      | 0.00  | 0.00         | 0                | 60,542.0      |
| R2044            | On 06/05/2021 | Bond Future        | 10.70  | Call       | 832.48000   |       | 0.83248    |           | 904.53000    | 0.90453        | 832.480           | 21.51      | 0.34  | 0.00         | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.10  | Put        | 1,037.78000 |       | 1.03778    |           | 1,052.03000  | 1.05203        | 1,037.780         | 22.17      | 0.37  | 0.00         | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.35  | Call       | 3,383.03000 |       | 3.38303    |           | 3,485.03000  | 3.48503        | 3,383.030         | 22.62      | 0.77  | 0.00         | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.40  | Put        | 465.47000   |       | 0.46547    |           | 483.26000    | 0.48326        | 465.470           | 22.74      | 0.20  | 0.00         | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.79  | Put        | 145.06000   |       | 0.14506    |           | 157.20000    | 0.15720        | 145.060           | 23.69      | 0.08  | 0.00         | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 12.50  | Put        | 8.87000     |       | 0.00887    |           | 10.80000     | 0.01080        | 8.870             | 24.21      | 0.01  | 0.00         | 0                | 3,100.0       |
| R2044            | On 05/08/2021 | Bond Future        |        |            | 11.13134    |       | 80.73751   |           | 11.12655     | 80.77030       |                   | 21.57      | 0.00  | 0.00         | 0                | 759.0         |
| R2044            | On 04/11/2021 | Bond Future        |        |            | 11.31718    |       | 81.65165   |           | 11.31279     | 81.68088       |                   | 20.43      | 0.00  | 0.00         | 0                | 0.0           |
| R2044            | On 03/02/2022 | Bond Future        |        |            | 11.51289    |       | 78.24000   |           | 11.51386     | 78.23373       |                   | 18.20      | 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        |        |            | 10.84599    |       | 83.49864   |           | 10.82883     | 83.62393       |                   | 22.38      | 0.00  | 0.00         | 0                | 135,246.0     |
| R2048            | On 06/05/2021 | Bond Future        | 10.90  | Call       | 1,777.59000 |       | 1.77759    |           | 1,895.22000  | 1.89522        | 1,777.590         | 22.62      | 0.55  | 0.00         | 0                | 1,030.0       |
| R2048            | On 06/05/2021 | Bond Future        | 11.40  | Call       | 4,239.11000 |       | 4.23911    |           | 4,375.49000  | 4.37549        | 4,239.110         | 23.76      | 0.84  | 0.00         | 0                | 1,030.0       |
| R2048            | On 05/08/2021 | Bond Future        |        |            | 11.02914    |       | 84.41766   |           | 11.01863     | 84.49212       |                   | 20.79      | 0.00  | 0.00         | 0                | 33,140.0      |
| R2048            | On 05/08/2021 | Bond Future        | 10.30  | Call       | 1,571.91000 |       | 1.57191    |           | 1,608.41000  | 1.60841        | 1,571.910         | 19.55      | 0.29  | 0.00         | 0                | 1,300.0       |
| R2048            | On 05/08/2021 | Bond Future        | 10.50  | Call       | 2,093.83000 |       | 2.09383    |           | 2,136.56000  | 2.13656        | 2,093.830         | 19.98      | 0.36  | 0.00         | 0                | 1,000.0       |
| R2048            | On 05/08/2021 | Bond Future        | 10.90  | Call       | 3,339.45000 |       | 3.33945    |           | 3,393.12000  | 3.39312        | 3,339.450         | 20.65      | 0.48  | 0.00         | 0                | 1,300.0       |
| R2048            | On 05/08/2021 | Bond Future        | 11.20  | Call       | 4,439.22000 |       | 4.43922    |           | 4,499.54000  | 4.49954        | 4,439.220         | 21.07      | 0.57  | 0.00         | 0                | 1,000.0       |
| R2048            | On 04/11/2021 | Bond Future        |        |            | 11.21065    |       | 80.95971   |           | 11.20029     | 81.03104       |                   | 20.79      | 0.00  | 0.00         | 0                | 0.0           |
| R2048            | On 03/02/2022 | Bond Future        |        |            | 11.40118    |       | 81.91962   |           | 11.39575     | 81.95589       |                   | 17.51      | 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        |        |            | 10.49152    |       | 69.07927   |           | 10.47446     | 69.17641       |                   | 23.12      | 0.00  | 9,049,384.37 | 131              | 25,693.0      |
| R209             | On 06/05/2021 | Bond Future        | 9.50   | Call       | 48.17000    |       | 0.04817    |           | 61.05000     | 0.06105        | 48.170            | 22.12      | 0.04  | 0.00         | 0                | 2,150.0       |
| R209             | On 06/05/2021 | Bond Future        | 9.75   | Call       | 143.09000   |       | 0.14309    |           | 170.78000    | 0.17078        | 143.090           | 22.29      | 0.10  | 0.00         | 0                | 4,050.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.25  | Call       | 750.70000   |       | 0.75070    |           | 823.11000    | 0.82311        | 750.700           | 22.88      | 0.35  | 0.00         | 0                | 5,325.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.35  | Call       | 966.57000   |       | 0.96657    |           | 1,047.44000  | 1.04744        | 966.570           | 22.98      | 0.41  | 0.00         | 0                | 500.0         |
| R209             | On 06/05/2021 | Bond Future        | 10.60  | Put        | 1,050.41000 |       | 1.05041    |           | 1,050.58000  | 1.05058        | 1,050.410         | 23.24      | 0.42  | 0.00         | 0                | 4,250.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.00  | Put        | 384.58000   |       | 0.38458    |           | 394.92000    | 0.39492        | 384.580           | 23.85      | 0.20  | 0.00         | 0                | 3,500.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.25  | Put        | 188.99000   |       | 0.18899    |           | 198.71000    | 0.19871        | 188.990           | 24.37      | 0.11  | 0.00         | 0                | 9,150.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.60  | Put        | 60.80000    |       | 0.06080    |           | 66.66000     | 0.06666        | 60.800            | 24.91      | 0.04  | 0.00         | 0                | 3,750.0       |
| R209             | On 06/05/2021 | Bond Future        | 12.25  | Put        | 3.71000     |       | 0.00371    |           | 4.56000      | 0.00456        | 3.710             | 24.91      | 0.00  | 0.00         | 0                | 8,350.0       |
| R209             | On 05/08/2021 | Bond Future        |        |            | 10.67674    |       | 69.83958   |           | 10.66682     | 69.89462       |                   | 21.51      | 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 04/11/2021 | Bond Future        |        |            | 10.86032    |       | 67.48899   |           | 10.85075     | 67.54078       |                   | 20.84      | 0.00  | 0.00           | 0                | 2,835.0       |
| R209             | On 04/11/2021 | Bond Future        | 9.50   | Call       | 1,348.36000 |       | 1.34836    |           | 1,369.06000  | 1.36906        | 1,348.360         | 19.94      | 0.25  | 0.00           | 0                | 4,750.0       |
| R209             | On 04/11/2021 | Bond Future        | 10.50  | Put        | 5,168.54000 |       | 5.16854    |           | 5,150.39000  | 5.15039        | 5,168.540         | 20.38      | 0.55  | 0.00           | 0                | 7,500.0       |
| R209             | On 04/11/2021 | Bond Future        | 12.00  | Put        | 1,960.00000 |       | 1.96000    |           | 1,955.45000  | 1.95545        | 1,960.000         | 22.36      | 0.27  | 0.00           | 0                | 6,500.0       |
| R209             | On 03/02/2022 | Bond Future        |        |            | 11.04939    |       | 68.28918   |           | 11.04512     | 68.31171       |                   | 17.63      | 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 06/05/2021 | Bond Future        |        |            | 204.58567   |       | 204.58567  |           | 203.39821    | 203.39821      |                   |            | 0.00  | 0.00           | 0                | 1,162.0       |
| R210             | On 05/08/2021 | Bond Future        |        |            | 206.88864   |       | 206.88864  |           | 205.56085    | 205.56085      |                   |            | 0.00  | 209,164,415.04 | 1,011            | 1,011.0       |
| R210             | On 04/11/2021 | Bond Future        |        |            | 206.54540   |       | 206.54540  |           | 205.19001    | 205.19001      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R210             | On 03/02/2022 | Bond Future        |        |            | 209.04116   |       | 209.04116  |           | 207.57903    | 207.57903      |                   |            | 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        |        |            | 172.01578   |       | 172.01578  |           | 171.94507    | 171.94507      |                   |            | 0.00  | 0.00           | 0                | 3,405.0       |
| R212             | On 05/08/2021 | Bond Future        |        |            | 171.62672   |       | 171.62672  |           | 171.44815    | 171.44815      |                   |            | 0.00  | 42,906,680.00  | 250              | 250.0         |
| R212             | On 04/11/2021 | Bond Future        |        |            | 173.60923   |       | 173.60923  |           | 173.41860    | 173.41860      |                   |            | 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        |        |            | 9.52854     |       | 85.46713   |           | 9.54210      | 85.39105       |                   | 17.07      | 0.00  | 0.00           | 0                | 9,521.0       |
| R213             | On 05/08/2021 | Bond Future        |        |            | 9.72368     |       | 86.40781   |           | 9.74761      | 86.27762       |                   | 15.88      | 0.00  | 0.00           | 0                | 200.0         |
| R213             | On 04/11/2021 | Bond Future        |        |            | 9.91965     |       | 83.85490   |           | 9.94541      | 83.71887       |                   | 15.31      | 0.00  | 0.00           | 0                | 0.0           |
| R213             | On 03/02/2022 | Bond Future        |        |            | 10.12709    |       | 84.84883   |           | 10.16123     | 84.67414       |                   | 12.92      | 0.00  | 0.00           | 0                | 0.0           |
| R213             | On 03/02/2022 | Bond Future        | 8.63   | Call       | 1,070.13000 |       | 1.07013    |           | 1,037.70000  | 1.03770        | 1,070.130         | 12.21      | 0.21  | 0.00           | 0                | 200.0         |
| R213             | On 03/02/2022 | Bond Future        | 8.80   | Call       | 1,263.21000 |       | 1.26321    |           | 1,226.02000  | 1.22602        | 1,263.210         | 12.21      | 0.24  | 0.00           | 0                | 102.0         |
| R213             | On 03/02/2022 | Bond Future        | 9.22   | Call       | 1,847.23000 |       | 1.84723    |           | 1,796.78000  | 1.79678        | 1,847.230         | 12.21      | 0.32  | 0.00           | 0                | 430.0         |
| R213             | On 03/02/2022 | Bond Future        | 9.58   | Put        | 5,414.82000 |       | 5.41482    |           | 5,525.92000  | 5.52592        | 5,414.820         | 12.45      | 0.60  | 0.00           | 0                | 200.0         |
| R213             | On 03/02/2022 | Bond Future        | 9.76   | Put        | 4,861.81000 |       | 4.86181    |           | 4,966.15000  | 4.96615        | 4,861.810         | 12.59      | 0.56  | 0.00           | 0                | 102.0         |
| R213             | On 03/02/2022 | Bond Future        | 10.00  | Put        | 4,189.20000 |       | 4.18920    |           | 4,284.56000  | 4.28456        | 4,189.200         | 12.75      | 0.50  | 27,263,176.71  | 640              | 430.0         |
| R213             | On 03/02/2022 | Bond Future        | 10.15  | Put        | 3,807.92000 |       | 3.80792    |           | 3,897.74000  | 3.89774        | 3,807.920         | 12.85      | 0.47  | 0.00           | 0                | 200.0         |
| R213             | On 03/02/2022 | Bond Future        | 10.25  | Put        | 3,569.74000 |       | 3.56974    |           | 3,655.91000  | 3.65591        | 3,569.740         | 12.92      | 0.45  | 0.00           | 0                | 102.0         |
| R213             | On 03/02/2022 | Bond Future        | 10.60  | Put        | 2,837.99000 |       | 2.83799    |           | 2,911.84000  | 2.91184        | 2,837.990         | 13.18      | 0.38  | 0.00           | 0                | 430.0         |
| 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        |        |            | 10.81578    |       | 66.30358   |           | 10.80366     | 66.37393       |                   | 25.02      | 0.00  | 3,713,000.48   | 56               | 15,600.0      |
| R214             | On 05/08/2021 | Bond Future        |        |            | 10.99753    |       | 67.03329   |           | 10.99227     | 67.06301       |                   | 23.25      | 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                           | On 04/11/2021 | Bond Future        | 11.17756  | 64.51345   |           | 11.17269     | 64.54027       |                   | 22.63      | 0.00  | 0.00                    | 0                | 0.0                |
| R214                           | On 03/02/2022 | Bond Future        | 11.36607  | 65.27827   |           | 11.36634     | 65.27682       |                   | 19.13      | 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>9,055,167,908.56</b> | <b>64,293</b>    | <b>1 358 449.0</b> |
| <b>Grand Total:</b>            |               |                    |           |            |           |              |                |                   |            |       | <b>9,055,167,908.56</b> | <b>64,293</b>    | <b>1 358 449.0</b> |