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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2022

| 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> |               |              |           |       |            |           |              |                |                   |            |       |             |                  |               |
| AL37               | On 05/05/2022 | Index Future | 819.63900 |       | 819.63900  |           | 822.29800    | 822.29800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 04/08/2022 | Index Future | 830.64400 |       | 830.64400  |           | 833.34500    | 833.34500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 03/11/2022 | Index Future | 842.65300 |       | 842.65300  |           | 845.39800    | 845.39800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 02/02/2023 | Index Future | 855.95700 |       | 855.95700  |           | 858.75000    | 858.75000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 05/05/2022 | Index Future | 937.70500 |       | 937.70500  |           | 943.66600    | 943.66600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/08/2022 | Index Future | 950.29500 |       | 950.29500  |           | 956.34400    | 956.34400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 03/11/2022 | Index Future | 964.03400 |       | 964.03400  |           | 970.17600    | 970.17600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 02/02/2023 | Index Future | 979.25400 |       | 979.25400  |           | 985.49800    | 985.49800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 05/05/2022 | Index Future | 834.53900 |       | 834.53900  |           | 839.20200    | 839.20200      |                   |            | 0.00  | 0.00        | 0                | 129.0         |
| ALBI               | On 04/08/2022 | Index Future | 845.74400 |       | 845.74400  |           | 850.47600    | 850.47600      |                   |            | 0.00  | 0.00        | 0                | 90.0          |
| ALBI               | On 03/11/2022 | Index Future | 857.97100 |       | 857.97100  |           | 862.77600    | 862.77600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 02/02/2023 | Index Future | 871.51700 |       | 871.51700  |           | 876.40300    | 876.40300      |                   |            | 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 |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| ES23             | On 25/01/2023 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES23A            | On 25/01/2023 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES26             | On 25/01/2023 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES26A            | On 02/04/2026 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33             | On 05/05/2022 | Bond Future        | 11.49266  |       | 76.15343   |           | 11.42955     | 76.47824       |                   |            | 0.00  | 0.00          | 0                | 87.0          |
| ES33             | On 04/08/2022 | Bond Future        | 11.71198  |       | 77.20547   |           | 11.64574     | 77.53697       |                   |            | 0.00  | 0.00          | 0                | 263.0         |
| ES33             | On 03/11/2022 | Bond Future        | 11.92495  |       | 74.54817   |           | 11.85561     | 74.88598       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33             | On 02/02/2023 | Bond Future        | 12.13537  |       | 75.74642   |           | 12.06268     | 76.09123       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33             | On 15/09/2033 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33A            | On 15/09/2033 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             | On 05/05/2022 | Bond Future        | 11.92048  |       | 74.49039   |           | 11.85033     | 74.90799       |                   |            | 0.00  | 0.00          | 0                | 1,190.0       |
| ES42             | On 04/08/2022 | Bond Future        | 12.12063  |       | 75.52114   |           | 12.04721     | 75.94646       |                   |            | 0.00  | 0.00          | 0                | 3,579.0       |
| ES42             | On 03/11/2022 | Bond Future        | 12.31572  |       | 72.36224   |           | 12.23899     | 72.79500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             | On 02/02/2023 | Bond Future        | 12.50139  |       | 73.52821   |           | 12.42123     | 73.96935       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             | On 25/04/2042 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             | On 05/05/2022 | GOVI               | 823.09500 |       | 823.09500  |           | 827.76300    | 827.76300      |                   |            | 0.00  | 0.00          | 0                | 989.0         |
| GOVI             | On 04/08/2022 | GOVI               | 834.14700 |       | 834.14700  |           | 838.88400    | 838.88400      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             | On 03/11/2022 | GOVI               | 846.20600 |       | 846.20600  |           | 851.01700    | 851.01700      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             | On 02/02/2023 | GOVI               | 859.56600 |       | 859.56600  |           | 864.45700    | 864.45700      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 05/05/2022 | Bond Future        | 159.24342 |       | 159.24342  |           | 159.09934    | 159.09934      |                   |            | 0.00  | 0.00          | 0                | 5,471.0       |
| I2025            | On 04/08/2022 | Bond Future        | 159.82428 |       | 159.82428  |           | 159.68225    | 159.68225      |                   |            | 0.00  | 0.00          | 0                | 1,130.0       |
| I2025            | On 03/11/2022 | Bond Future        | 162.15137 |       | 162.15137  |           | 162.00987    | 162.00987      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 02/02/2023 | Bond Future        | 163.09255 |       | 163.09255  |           | 162.95201    | 162.95201      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 31/01/2025 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2029            | On 05/05/2022 | Bond Future        | 117.31409 |       | 117.31409  |           | 117.03539    | 117.03539      |                   |            | 0.00  | 0.00          | 0                | 2,746.0       |
| I2029            | On 04/08/2022 | Bond Future        | 118.93499 |       | 118.93499  |           | 118.65529    | 118.65529      |                   |            | 0.00  | 0.00          | 0                | 1,844.0       |
| I2029            | On 03/11/2022 | Bond Future        | 119.43669 |       | 119.43669  |           | 119.15507    | 119.15507      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2029            | On 02/02/2023 | Bond Future        | 121.35147 |       | 121.35147  |           | 121.06734    | 121.06734      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 14/08/2015 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 05/05/2022 | Bond Future        | 112.73955 |       | 112.73955  |           | 112.79593    | 112.79593      |                   |            | 0.00  | 56,369,775.00 | 500              | 2,766.0       |
| I2033            | On 04/08/2022 | Bond Future        | 114.29700 |       | 114.29700  |           | 114.35693    | 114.35693      |                   |            | 0.00  | 0.00          | 0                | 4,967.0       |
| I2033            | On 03/11/2022 | Bond Future        | 114.64931 |       | 114.64931  |           | 114.71212    | 114.71212      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 02/02/2023 | Bond Future        | 116.48695 |       | 116.48695  |           | 116.55281    | 116.55281      |                   |            | 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 | 28/02/2033 |        |            | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            | On | 05/05/2022 |        |            | Bond Future            | 129.45966 | 129.45966  |           | 130.23168    | 130.23168      |                   |            | 0.00  | 0.00          | 0                | 4,174.0       |
| I2038            | On | 04/08/2022 |        |            | Bond Future            | 129.42666 | 129.42666  |           | 130.21282    | 130.21282      |                   |            | 0.00  | 0.00          | 0                | 2,669.0       |
| I2038            | On | 03/11/2022 |        |            | Bond Future            | 131.31157 | 131.31157  |           | 132.11127    | 132.11127      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            | On | 02/02/2023 |        |            | Bond Future            | 131.55171 | 131.55171  |           | 132.36706    | 132.36706      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            | On | 31/01/2038 |        |            | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            | On | 05/05/2022 |        |            | Bond Future            | 117.95147 | 117.95147  |           | 118.49916    | 118.49916      |                   |            | 0.00  | 0.00          | 0                | 14,004.0      |
| I2046            | On | 04/08/2022 |        |            | Bond Future            | 119.58124 | 119.58124  |           | 120.13955    | 120.13955      |                   |            | 0.00  | 0.00          | 0                | 2,969.0       |
| I2046            | On | 03/11/2022 |        |            | Bond Future            | 119.39012 | 119.39012  |           | 119.95881    | 119.95881      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            | On | 02/02/2023 |        |            | Bond Future            | 121.30513 | 121.30513  |           | 121.88496    | 121.88496      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            | On | 31/03/2046 |        |            | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            | On | 05/05/2022 |        |            | Bond Future            | 121.38675 | 121.38675  |           | 122.70642    | 122.70642      |                   |            | 0.00  | 0.00          | 0                | 8,622.0       |
| I2050            | On | 04/08/2022 |        |            | Bond Future            | 121.03981 | 121.03981  |           | 122.38064    | 122.38064      |                   |            | 0.00  | 0.00          | 0                | 1,194.0       |
| I2050            | On | 03/11/2022 |        |            | Bond Future            | 122.80248 | 122.80248  |           | 124.16494    | 124.16494      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            | On | 02/02/2023 |        |            | Bond Future            | 122.69789 | 122.69789  |           | 124.08479    | 124.08479      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            | On | 31/12/2050 |        |            | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| IGOV             | On | 05/05/2022 |        |            | Index Future           | 314.77400 | 314.77400  |           | 315.67300    | 315.67300      |                   |            | 0.00  | 0.00          | 0                | 499.0         |
| IGOV             | On | 04/08/2022 |        |            | Index Future           | 319.07800 | 319.07800  |           | 319.99100    | 319.99100      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| IGOV             | On | 03/11/2022 |        |            | Index Future           | 323.76700 | 323.76700  |           | 324.69500    | 324.69500      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| IGOV             | On | 02/02/2023 |        |            | Index Future           | 328.95300 | 328.95300  |           | 329.89800    | 329.89800      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On | 16/03/2022 |        |            | Jibar Tradeable Future | 4.23500   | 95.76500   |           | 4.23500      | 95.76500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On | 20/04/2022 |        |            | Jibar Tradeable Future | 4.58500   | 95.41500   |           | 4.57500      | 95.42500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On | 18/05/2022 |        |            | Jibar Tradeable Future | 4.63000   | 95.37000   |           | 4.62000      | 95.38000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On | 15/06/2022 |        |            | Jibar Tradeable Future | 4.98500   | 95.01500   |           | 4.95500      | 95.04500       |                   |            | 0.00  | 0.00          | 0                | 72.0          |
| JIBAR FUTURE     | On | 20/07/2022 |        |            | Jibar Tradeable Future | 5.04000   | 94.96000   |           | 5.01000      | 94.99000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On | 17/08/2022 |        |            | Jibar Tradeable Future | 5.37000   | 94.63000   |           | 5.34000      | 94.66000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On | 21/09/2022 |        |            | Jibar Tradeable Future | 5.42000   | 94.58000   |           | 5.39000      | 94.61000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On | 21/12/2022 |        |            | Jibar Tradeable Future | 5.97500   | 94.02500   |           | 5.94500      | 94.05500       |                   |            | 0.00  | 0.00          | 0                | 68.0          |
| JIBAR FUTURE     | On | 15/03/2023 |        |            | Jibar Tradeable Future | 6.23000   | 93.77000   |           | 6.19000      | 93.81000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On | 21/06/2023 |        |            | Jibar Tradeable Future | 6.48000   | 93.52000   |           | 6.43000      | 93.57000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On | 20/09/2023 |        |            | Jibar Tradeable Future | 6.59500   | 93.40500   |           | 6.55500      | 93.44500       |                   |            | 0.00  | 0.00          | 0                | 75.0          |
| JIBAR FUTURE     | On | 20/12/2023 |        |            | Jibar Tradeable Future | 6.75500   | 93.24500   |           | 6.70500      | 93.29500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On | 05/05/2022 |        |            | Bond Future            | 8.16303   | 112.85918  |           | 8.07561      | 113.20869      |                   | 5.24       | 0.00  | 11,850,213.90 | 105              | 72,914.0      |
| R186             | On | 05/05/2022 | 6.73   | Call       | Bond Future            | 5.66000   | 0.00566    |           | 7.53000      | 0.00753        | 5.660             | 4.98       | 0.01  | 0.00          | 0                | 3,600.0       |
| R186             | On | 05/05/2022 | 7.28   | Call       | Bond Future            | 68.50000  | 0.06850    |           | 104.12000    | 0.10412        | 68.500            | 4.97       | 0.07  | 0.00          | 0                | 435.0         |
| R186             | On | 05/05/2022 | 7.48   | Call       | Bond Future            | 149.54000 | 0.14954    |           | 216.90000    | 0.21690        | 149.540           | 5.03       | 0.13  | 0.00          | 0                | 3,600.0       |
| R186             | On | 05/05/2022 | 7.88   | Call       | Bond Future            | 518.99000 | 0.51899    |           | 665.02000    | 0.66502        | 518.990           | 5.20       | 0.33  | 0.00          | 0                | 435.0         |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R186             | On 05/05/2022 | Bond Future        | 8.14   | Call       | 953.57000   |       | 0.95357    | 1,163.42000 | 1.16342      | 953.570        |                   | 5.30       | 0.49  | 0.00           | 0                | 454.0         |
| R186             | On 05/05/2022 | Bond Future        | 8.35   | Call       | 1,429.09000 |       | 1.42909    | 1,685.30000 | 1.68530      | 1,429.090      |                   | 5.40       | 0.62  | 0.00           | 0                | 454.0         |
| R186             | On 05/05/2022 | Bond Future        | 8.64   | Put        | 361.91000   |       | 0.36191    | 312.24000   | 0.31224      | 361.910        |                   | 5.59       | 0.23  | 0.00           | 0                | 4,035.0       |
| R186             | On 05/05/2022 | Bond Future        | 8.94   | Put        | 174.95000   |       | 0.17495    | 149.43000   | 0.14943      | 174.950        |                   | 5.79       | 0.13  | 0.00           | 0                | 454.0         |
| R186             | On 05/05/2022 | Bond Future        | 9.18   | Put        | 93.11000    |       | 0.09311    | 78.96000    | 0.07896      | 93.110         |                   | 5.94       | 0.07  | 0.00           | 0                | 454.0         |
| R186             | On 04/08/2022 | Bond Future        |        |            | 8.36046     |       | 109.10314  | 8.26587     | 109.46018    |                |                   | 5.40       | 0.00  | 0.00           | 0                | 8.0           |
| R186             | On 04/08/2022 | Bond Future        | 6.96   | Call       | 96.40000    |       | 0.09640    | 90.13000    | 0.09013      | 96.400         |                   | 4.87       | 0.06  | 0.00           | 0                | 3,600.0       |
| R186             | On 04/08/2022 | Bond Future        | 7.96   | Call       | 864.78000   |       | 0.86478    | 1,009.38000 | 1.00938      | 864.780        |                   | 5.27       | 0.35  | 0.00           | 0                | 3,600.0       |
| R186             | On 04/08/2022 | Bond Future        | 9.78   | Put        | 264.23000   |       | 0.26423    | 222.70000   | 0.22270      | 264.230        |                   | 6.39       | 0.12  | 0.00           | 0                | 3,600.0       |
| R186             | On 03/11/2022 | Bond Future        |        |            | 8.54396     |       | 110.66826  | 8.44173     | 111.03229    |                |                   | 5.21       | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 02/02/2023 | Bond Future        |        |            | 8.71215     |       | 107.12901  | 8.60117     | 107.50077    |                |                   | 5.25       | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 05/05/2022 | Bond Future        |        |            | 328.43569   |       | 328.43569  | 328.15707   | 328.15707    |                |                   |            | 0.00  | 0.00           | 0                | 747.0         |
| R197             | On 04/08/2022 | Bond Future        |        |            | 324.55982   |       | 324.55982  | 324.28588   | 324.28588    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 03/11/2022 | Bond Future        |        |            | 329.28706   |       | 329.28706  | 329.01456   | 329.01456    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 02/02/2023 | Bond Future        |        |            | 325.95321   |       | 325.95321  | 325.68399   | 325.68399    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 05/05/2022 | Bond Future        |        |            | 248.54185   |       | 248.54185  | 249.13228   | 249.13228    |                |                   |            | 0.00  | 0.00           | 0                | 6,398.0       |
| R202             | On 04/08/2022 | Bond Future        |        |            | 247.50675   |       | 247.50675  | 248.11151   | 248.11151    |                |                   |            | 0.00  | 0.00           | 0                | 91.0          |
| R202             | On 03/11/2022 | Bond Future        |        |            | 251.11077   |       | 251.11077  | 251.72846   | 251.72846    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 02/02/2023 | Bond Future        |        |            | 250.56060   |       | 250.56060  | 251.19360   | 251.19360    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 05/05/2022 | Bond Future        |        |            | 5.47907     |       | 103.25210  | 5.44184     | 103.28162    |                |                   | 0.91       | 0.00  | 0.00           | 0                | 14,778.0      |
| R2023            | On 04/08/2022 | Bond Future        |        |            | 5.52963     |       | 104.62913  | 5.46990     | 104.66190    |                |                   | 0.65       | 0.00  | 0.00           | 0                | 2,360.0       |
| R2023            | On 03/11/2022 | Bond Future        |        |            | 5.16977     |       | 102.25292  | 5.05807     | 102.28743    |                |                   | 0.35       | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2030            | On 05/05/2022 | Bond Future        |        |            | 9.72533     |       | 92.94122   | 9.62372     | 93.45388     |                |                   | 8.66       | 0.00  | 282,541,308.80 | 3,040            | 72,984.0      |
| R2030            | On 05/05/2022 | Bond Future        | 7.73   | Call       | 0.58000     |       | 0.00058    | 0.97000     | 0.00097      | 0.580          |                   | 8.14       | 0.00  | 0.00           | 0                | 200.0         |
| R2030            | On 05/05/2022 | Bond Future        | 8.14   | Call       | 5.00000     |       | 0.00500    | 7.96000     | 0.00796      | 5.000          |                   | 8.02       | 0.01  | 0.00           | 0                | 1,800.0       |
| R2030            | On 05/05/2022 | Bond Future        | 8.47   | Call       | 22.66000    |       | 0.02266    | 40.11000    | 0.04011      | 22.660         |                   | 7.93       | 0.02  | 0.00           | 0                | 1,073.0       |
| R2030            | On 05/05/2022 | Bond Future        | 8.81   | Call       | 103.21000   |       | 0.10321    | 161.71000   | 0.16171      | 103.210        |                   | 8.14       | 0.07  | 0.00           | 0                | 200.0         |
| R2030            | On 05/05/2022 | Bond Future        | 8.89   | Call       | 140.43000   |       | 0.14043    | 214.31000   | 0.21431      | 140.430        |                   | 8.19       | 0.10  | 0.00           | 0                | 1,800.0       |
| R2030            | On 05/05/2022 | Bond Future        | 9.15   | Call       | 340.48000   |       | 0.34048    | 474.16000   | 0.47416      | 340.480        |                   | 8.40       | 0.19  | 0.00           | 0                | 7,500.0       |
| R2030            | On 05/05/2022 | Bond Future        | 9.35   | Put        | 2,509.47000 |       | 2.50947    | 2,186.10000 | 2.18610      | 2,509.470      |                   | 8.56       | 0.71  | 0.00           | 0                | 1,073.0       |
| R2030            | On 05/05/2022 | Bond Future        | 9.60   | Put        | 1,700.68000 |       | 1.70068    | 1,460.12000 | 1.46012      | 1,700.680      |                   | 8.74       | 0.57  | 0.00           | 0                | 5,000.0       |

| 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 05/05/2022 | Bond Future        | 9.65   | Put        | 1,563.21000 | 1.56321   | 1,340.31000 | 1.34031   | 1,563.210    | 8.77           | 0.54              | 0.00          | 0     | 5,000.0     |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 9.95   | Put        | 910.72000   | 0.91072   | 777.33000   | 0.77733   | 910.720      | 9.07           | 0.37              | 0.00          | 0     | 1,073.0     |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 10.20  | Put        | 559.63000   | 0.55963   | 475.55000   | 0.47555   | 559.630      | 9.39           | 0.25              | 0.00          | 0     | 200.0       |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 11.04  | Put        | 85.95000    | 0.08595   | 71.68000    | 0.07168   | 85.950       | 10.36          | 0.05              | 0.00          | 0     | 1,800.0     |                  |               |
| R2030            | On 04/08/2022 | Bond Future        |        |            | 9.93012     | 90.19653  | 9.82295     | 90.71842  |              | 8.70           | 0.00              | 0.00          | 0     | 25,263.0    |                  |               |
| R2030            | On 04/08/2022 | Bond Future        | 8.30   | Call       | 100.06000   | 0.10006   | 119.45000   | 0.11945   | 100.060      | 8.18           | 0.05              | 0.00          | 0     | 800.0       |                  |               |
| R2030            | On 04/08/2022 | Bond Future        | 9.05   | Call       | 510.89000   | 0.51089   | 635.36000   | 0.63536   | 510.890      | 8.25           | 0.20              | 0.00          | 0     | 800.0       |                  |               |
| R2030            | On 04/08/2022 | Bond Future        | 10.95  | Put        | 634.48000   | 0.63448   | 565.75000   | 0.56575   | 634.480      | 9.93           | 0.19              | 0.00          | 0     | 800.0       |                  |               |
| R2030            | On 03/11/2022 | Bond Future        |        |            | 10.11403    | 91.49112  | 10.00137    | 92.02206  |              | 8.38           | 0.00              | 0.00          | 0     | 0.0         |                  |               |
| R2030            | On 02/02/2023 | Bond Future        |        |            | 10.29181    | 88.93459  | 10.17308    | 89.47551  |              | 8.44           | 0.00              | 0.00          | 0     | 0.0         |                  |               |
| R2030            | On 02/02/2023 | Bond Future        | 8.81   | Call       | 555.12000   | 0.55512   | 651.70000   | 0.65170   | 555.120      | 7.80           | 0.16              | 0.00          | 0     | 102.0       |                  |               |
| R2030            | On 02/02/2023 | Bond Future        | 9.66   | Put        | 4,507.00000 | 4.50700   | 4,234.28000 | 4.23428   | 4,507.000    | 8.09           | 0.65              | 0.00          | 0     | 102.0       |                  |               |
| R2030            | On 02/02/2023 | Bond Future        | 9.94   | Put        | 3,722.30000 | 3.72230   | 3,486.54000 | 3.48654   | 3,722.300    | 8.26           | 0.57              | 0.00          | 0     | 102.0       |                  |               |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   | 100.00000 | 100.00000   | 100.00000 |              |                | 0.00              | 0.00          | 0     | 0.0         |                  |               |
| R2032            | On 05/05/2022 | Bond Future        |        |            | 10.13419    | 89.28538  | 10.02237    | 89.92260  |              | 9.98           | 0.00              | 89,285,380.00 | 1,000 | 139,583.0   |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 9.58   | Call       | 362.91000   | 0.36291   | 541.44000   | 0.54144   | 362.910      | 9.44           | 0.19              | 0.00          | 0     | 780.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.18  | Call       | 1,648.35000 | 1.64835   | 2,057.41000 | 2.05741   | 1,648.350    | 10.17          | 0.54              | 0.00          | 0     | 780.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.29  | Call       | 2,009.03000 | 2.00903   | 2,459.87000 | 2.45987   | 2,009.030    | 10.31          | 0.60              | 0.00          | 0     | 993.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.98  | Put        | 279.99000   | 0.27999   | 223.31000   | 0.22331   | 279.990      | 11.45          | 0.13              | 0.00          | 0     | 993.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 11.18  | Put        | 175.23000   | 0.17523   | 138.49000   | 0.13849   | 175.230      | 11.67          | 0.09              | 0.00          | 0     | 780.0       |                  |               |
| R2032            | On 04/08/2022 | Bond Future        |        |            | 10.32050    | 90.49754  | 10.20341    | 91.14570  |              | 9.59           | 0.00              | 0.00          | 0     | 140.0       |                  |               |
| R2032            | On 04/08/2022 | Bond Future        | 8.97   | Call       | 152.31000   | 0.15231   | 195.33000   | 0.19533   | 152.310      | 8.52           | 0.07              | 0.00          | 0     | 800.0       |                  |               |
| R2032            | On 04/08/2022 | Bond Future        | 9.72   | Call       | 883.80000   | 0.88380   | 1,120.06000 | 1.12006   | 883.800      | 9.06           | 0.28              | 0.00          | 0     | 800.0       |                  |               |
| R2032            | On 04/08/2022 | Bond Future        | 11.60  | Put        | 493.30000   | 0.49330   | 432.95000   | 0.43295   | 493.300      | 11.31          | 0.14              | 0.00          | 0     | 800.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        |        |            | 10.49771    | 87.64468  | 10.37527    | 88.30368  |              | 9.68           | 0.00              | 0.00          | 0     | 0.0         |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 9.31   | Call       | 540.16000   | 0.54016   | 701.74000   | 0.70174   | 540.160      | 8.86           | 0.17              | 0.00          | 0     | 180.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 9.36   | Call       | 594.30000   | 0.59430   | 765.73000   | 0.76573   | 594.300      | 8.91           | 0.18              | 0.00          | 0     | 454.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.11  | Put        | 3,963.06000 | 3.96306   | 3,616.07000 | 3.61607   | 3,963.060    | 9.58           | 0.60              | 0.00          | 0     | 454.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.16  | Put        | 3,800.36000 | 3.80036   | 3,463.39000 | 3.46339   | 3,800.360    | 9.62           | 0.59              | 0.00          | 0     | 180.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.49  | Put        | 2,851.48000 | 2.85148   | 2,597.27000 | 2.59727   | 2,851.480    | 9.86           | 0.49              | 0.00          | 0     | 454.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.56  | Put        | 2,681.51000 | 2.68151   | 2,444.04000 | 2.44404   | 2,681.510    | 9.93           | 0.47              | 0.00          | 0     | 180.0       |                  |               |
| R2032            | On 02/02/2023 | Bond Future        |        |            | 10.66577    | 89.03394  | 10.53763    | 89.70498  |              | 9.32           | 0.00              | 0.00          | 0     | 0.0         |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 9.31   | Call       | 665.14000   | 0.66514   | 797.24000   | 0.79724   | 665.140      | 8.58           | 0.17              | 0.00          | 0     | 454.0       |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 10.16  | Put        | 4,676.58000 | 4.67658   | 4,302.36000 | 4.30236   | 4,676.580    | 9.10           | 0.62              | 0.00          | 0     | 454.0       |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 10.50  | Put        | 3,648.84000 | 3.64884   | 3,329.48000 | 3.32948   | 3,648.840    | 9.32           | 0.53              | 0.00          | 0     | 454.0       |                  |               |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   | 100.00000 | 100.00000   | 100.00000 |              |                | 0.00              | 0.00          | 0     | 0.0         |                  |               |
| R2035            | On 05/05/2022 | Bond Future        |        |            | 10.52959    | 90.19363  | 10.45359    | 90.67965  |              | 11.30          | 0.00              | 90,374,017.26 | 1,002 | 75,108.0    |                  |               |
| R2035            | On 04/08/2022 | Bond Future        |        |            | 10.71501    | 91.37724  | 10.63548    | 91.87221  |              | 10.86          | 0.00              | 0.00          | 0     | 48,495.0    |                  |               |
| R2035            | On 04/08/2022 | Bond Future        | 9.53   | Call       | 260.61000   | 0.26061   | 352.47000   | 0.35247   | 260.610      | 9.56           | 0.10              | 0.00          | 0     | 400.0       |                  |               |
| R2035            | On 04/08/2022 | Bond Future        | 9.84   | Call       | 594.67000   | 0.59467   | 742.66000   | 0.74266   | 594.670      | 10.03          | 0.19              | 0.00          | 0     | 100.0       |                  |               |
| R2035            | On 04/08/2022 | Bond Future        | 10.53  | Call       | 2,064.86000 | 2.06486   | 2,331.57000 | 2.33157   | 2,064.860    | 10.89          | 0.44              | 0.00          | 0     | 400.0       |                  |               |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield     | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility     | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-------------|-----------|--------------|----------------|-------------------|----------------|-------|-------------|------------------|---------------|
| R2035            | On 04/08/2022 | Bond Future        | 10.64  | Put        | 2,859.21000 | 2.85921   | 2,661.38000 | 2.66138   | 2,859.210    | 11.00          | 0.51              | 0.00           | 0     | 100.0       |                  |               |
| R2035            | On 04/08/2022 | Bond Future        | 11.13  | Put        | 1,657.60000 | 1.65760   | 1,556.29000 | 1.55629   | 1,657.600    | 11.68          | 0.34              | 0.00           | 0     | 100.0       |                  |               |
| R2035            | On 04/08/2022 | Bond Future        | 12.18  | Put        | 503.55000   | 0.50355   | 472.40000   | 0.47240   | 503.550      | 13.34          | 0.12              | 0.00           | 0     | 400.0       |                  |               |
| R2035            | On 03/11/2022 | Bond Future        |        |            | 10.88219    | 88.22416  | 10.79928    | 88.72763  |              | 11.03          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2035            | On 03/11/2022 | Bond Future        | 9.82   | Call       | 761.33000   | 0.76133   | 926.86000   | 0.92686   | 761.330      | 10.04          | 0.20              | 0.00           | 0     | 582.0       |                  |               |
| R2035            | On 03/11/2022 | Bond Future        | 10.57  | Put        | 4,226.90000 | 4.22690   | 3,991.14000 | 3.99114   | 4,226.900    | 10.88          | 0.58              | 0.00           | 0     | 582.0       |                  |               |
| R2035            | On 03/11/2022 | Bond Future        | 10.99  | Put        | 2,918.17000 | 2.91817   | 2,766.72000 | 2.76672   | 2,918.170    | 11.23          | 0.45              | 0.00           | 0     | 582.0       |                  |               |
| R2035            | On 02/02/2023 | Bond Future        |        |            | 11.04113    | 89.66035  | 10.95459    | 90.17331  |              | 10.58          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2035            | On 02/02/2023 | Bond Future        | 9.81   | Call       | 902.10000   | 0.90210   | 1,065.07000 | 1.06507   | 902.100      | 9.73           | 0.20              | 0.00           | 0     | 582.0       |                  |               |
| R2035            | On 02/02/2023 | Bond Future        | 10.66  | Put        | 4,856.51000 | 4.85651   | 4,643.81000 | 4.64381   | 4,856.510    | 10.33          | 0.58              | 0.00           | 0     | 582.0       |                  |               |
| R2035            | On 02/02/2023 | Bond Future        | 11.06  | Put        | 3,591.23000 | 3.59123   | 3,458.11000 | 3.45811   | 3,591.230    | 10.62          | 0.47              | 0.00           | 0     | 582.0       |                  |               |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   | 100.00000 | 100.00000   | 100.00000 |              |                | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2037            | On 05/05/2022 | Bond Future        |        |            | 10.71629    | 86.06125  | 10.64533    | 86.51968  |              | 12.04          | 0.00              | 60,931,365.00  | 708   | 84,977.0    |                  |               |
| R2037            | On 04/08/2022 | Bond Future        |        |            | 10.89570    | 82.97283  | 10.82154    | 83.43962  |              | 12.17          | 0.00              | 261,281,441.67 | 3,149 | 52,420.0    |                  |               |
| R2037            | On 04/08/2022 | Bond Future        | 10.10  | Call       | 713.61000   | 0.71361   | 874.70000   | 0.87470   | 713.610      | 11.26          | 0.21              | 0.00           | 0     | 50.0        |                  |               |
| R2037            | On 04/08/2022 | Bond Future        | 10.90  | Put        | 2,648.10000 | 2.64810   | 2,483.39000 | 2.48339   | 2,648.100    | 12.34          | 0.48              | 0.00           | 0     | 50.0        |                  |               |
| R2037            | On 04/08/2022 | Bond Future        | 11.21  | Call       | 3,803.74000 | 3.80374   | 4,170.72000 | 4.17072   | 3,803.740    | 12.80          | 0.63              | 0.00           | 0     | 1,050.0     |                  |               |
| R2037            | On 04/08/2022 | Bond Future        | 11.42  | Put        | 1,476.94000 | 1.47694   | 1,400.98000 | 1.40098   | 1,476.940    | 13.18          | 0.31              | 0.00           | 0     | 50.0        |                  |               |
| R2037            | On 04/08/2022 | Bond Future        | 11.95  | Put        | 812.52000   | 0.81252   | 769.66000   | 0.76966   | 812.520      | 14.15          | 0.19              | 0.00           | 0     | 1,050.0     |                  |               |
| R2037            | On 03/11/2022 | Bond Future        |        |            | 11.05582    | 84.16417  | 10.97863    | 84.63909  |              | 11.79          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2037            | On 02/02/2023 | Bond Future        |        |            | 11.21082    | 81.24189  | 11.13036    | 81.72582  |              | 11.92          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   | 100.00000 | 100.00000   | 100.00000 |              |                | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   | 100.00000 | 100.00000   | 100.00000 |              |                | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2040            | On 05/05/2022 | Bond Future        |        |            | 10.83234    | 88.12351  | 10.75091    | 88.69065  |              | 12.66          | 0.00              | 2,731,828.81   | 31    | 62,538.0    |                  |               |
| R2040            | On 05/05/2022 | Bond Future        | 9.82   | Call       | 66.57000    | 0.06657   | 115.83000   | 0.11583   | 66.570       | 11.05          | 0.04              | 0.00           | 0     | 1,200.0     |                  |               |
| R2040            | On 05/05/2022 | Bond Future        | 10.57  | Call       | 1,066.73000 | 1.06673   | 1,341.19000 | 1.34119   | 1,066.730    | 12.41          | 0.35              | 0.00           | 0     | 1,200.0     |                  |               |
| R2040            | On 05/05/2022 | Bond Future        | 13.04  | Put        | 12.34000    | 0.01234   | 9.59000     | 0.00959   | 12.340       | 15.99          | 0.01              | 0.00           | 0     | 1,200.0     |                  |               |
| R2040            | On 04/08/2022 | Bond Future        |        |            | 11.00641    | 84.81271  | 10.92140    | 85.38973  |              | 12.83          | 0.00              | 0.00           | 0     | 40,532.0    |                  |               |
| R2040            | On 04/08/2022 | Bond Future        | 9.70   | Call       | 213.24000   | 0.21324   | 288.67000   | 0.28867   | 213.240      | 11.29          | 0.08              | 0.00           | 0     | 460.0       |                  |               |
| R2040            | On 04/08/2022 | Bond Future        | 10.70  | Call       | 1,850.29000 | 1.85029   | 2,213.55000 | 2.21355   | 1,850.290    | 12.45          | 0.40              | 0.00           | 0     | 460.0       |                  |               |
| R2040            | On 04/08/2022 | Bond Future        | 12.24  | Put        | 687.00000   | 0.68700   | 707.45000   | 0.70745   | 687.000      | 15.00          | 0.15              | 0.00           | 0     | 460.0       |                  |               |
| R2040            | On 03/11/2022 | Bond Future        |        |            | 11.16152    | 86.03066  | 11.07313    | 86.61734  |              | 12.43          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2040            | On 02/02/2023 | Bond Future        |        |            | 11.31169    | 82.88779  | 11.21965    | 83.48529  |              | 12.60          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   | 100.00000 | 100.00000   | 100.00000 |              |                | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2044            | On 05/05/2022 | Bond Future        |        |            | 10.89154    | 84.66491  | 10.82014    | 85.17061  |              | 13.38          | 0.00              | 21,928,211.69  | 259   | 49,857.0    |                  |               |
| R2044            | On 04/08/2022 | Bond Future        |        |            | 11.05756    | 81.43241  | 10.98302    | 81.94707  |              | 13.57          | 0.00              | 0.00           | 0     | 21,683.0    |                  |               |
| R2044            | On 03/11/2022 | Bond Future        |        |            | 11.20525    | 82.60186  | 11.12776    | 83.12526  |              | 13.15          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2044            | On 02/02/2023 | Bond Future        |        |            | 11.34805    | 79.52988  | 11.26739    | 80.06301  |              | 13.34          | 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         |                  |               |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2048            | On 05/05/2022 | Bond Future        |        |            | 10.80971    |       | 83.86579   |           | 10.73802     | 84.39234       |                   | 13.88      | 0.00  | 0.00          | 0                | 190,760.0     |
| R2048            | On 04/08/2022 | Bond Future        |        |            | 10.96744    |       | 84.96561   |           | 10.89262     | 85.50141       |                   | 13.37      | 0.00  | 0.00          | 0                | 6,019.0       |
| R2048            | On 04/08/2022 | Bond Future        | 9.70   | Call       | 225.21000   |       | 0.22521    |           | 307.67000    | 0.30767        | 225.210           | 11.75      | 0.08  | 0.00          | 0                | 2,400.0       |
| R2048            | On 04/08/2022 | Bond Future        | 10.40  | Call       | 1,194.48000 |       | 1.19448    |           | 1,525.31000  | 1.52531        | 1,194.480         | 12.45      | 0.29  | 0.00          | 0                | 2,400.0       |
| R2048            | On 03/11/2022 | Bond Future        |        |            | 11.10875    |       | 81.78291   |           | 11.03095     | 82.32787       |                   | 13.65      | 0.00  | 0.00          | 0                | 0.0           |
| R2048            | On 02/02/2023 | Bond Future        |        |            | 11.24247    |       | 83.11530   |           | 11.16155     | 83.67027       |                   | 13.12      | 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 05/05/2022 | Bond Future        |        |            | 10.50378    |       | 69.94088   |           | 10.43771     | 70.31152       |                   | 12.68      | 0.00  | 45,461,572.00 | 650              | 21,199.0      |
| R209             | On 05/05/2022 | Bond Future        | 9.50   | Call       | 50.53000    |       | 0.05053    |           | 96.44000     | 0.09644        | 50.530            | 10.96      | 0.04  | 0.00          | 0                | 2,975.0       |
| R209             | On 05/05/2022 | Bond Future        | 9.75   | Call       | 163.38000   |       | 0.16338    |           | 266.56000    | 0.26656        | 163.380           | 11.38      | 0.10  | 0.00          | 0                | 8,525.0       |
| R209             | On 05/05/2022 | Bond Future        | 10.25  | Put        | 2,285.41000 |       | 2.28541    |           | 2,132.35000  | 2.13235        | 2,285.410         | 12.32      | 0.64  | 0.00          | 0                | 11,000.0      |
| R209             | On 05/05/2022 | Bond Future        | 10.75  | Put        | 925.05000   |       | 0.92505    |           | 908.22000    | 0.90822        | 925.050           | 13.03      | 0.35  | 0.00          | 0                | 1,050.0       |
| R209             | On 05/05/2022 | Bond Future        | 12.00  | Put        | 57.42000    |       | 0.05742    |           | 59.54000     | 0.05954        | 57.420            | 15.30      | 0.03  | 0.00          | 0                | 12,050.0      |
| R209             | On 04/08/2022 | Bond Future        |        |            | 10.66222    |       | 70.89035   |           | 10.59342     | 71.26783       |                   | 12.22      | 0.00  | 0.00          | 0                | 1,550.0       |
| R209             | On 03/11/2022 | Bond Future        |        |            | 10.81168    |       | 68.76248   |           | 10.74019     | 69.14656       |                   | 12.38      | 0.00  | 0.00          | 0                | 2,750.0       |
| R209             | On 03/11/2022 | Bond Future        | 9.25   | Call       | 262.51000   |       | 0.26251    |           | 303.63000    | 0.30363        | 262.510           | 11.10      | 0.09  | 0.00          | 0                | 6,000.0       |
| R209             | On 03/11/2022 | Bond Future        | 10.00  | Put        | 5,540.60000 |       | 5.54060    |           | 5,323.54000  | 5.32354        | 5,540.600         | 11.52      | 0.74  | 0.00          | 0                | 6,000.0       |
| R209             | On 03/11/2022 | Bond Future        | 11.00  | Put        | 2,351.70000 |       | 2.35170    |           | 2,249.33000  | 2.24933        | 2,351.700         | 12.63      | 0.42  | 0.00          | 0                | 6,000.0       |
| R209             | On 02/02/2023 | Bond Future        |        |            | 10.95248    |       | 69.85230   |           | 10.87816     | 70.24376       |                   | 11.91      | 0.00  | 0.00          | 0                | 0.0           |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R210             | On 05/05/2022 | Bond Future        |        |            | 217.55316   |       | 217.55316  |           | 217.22663    | 217.22663      |                   |            | 0.00  | 0.00          | 0                | 1,039.0       |
| R210             | On 04/08/2022 | Bond Future        |        |            | 220.55907   |       | 220.55907  |           | 220.23352    | 220.23352      |                   |            | 0.00  | 0.00          | 0                | 266.0         |
| R210             | On 03/11/2022 | Bond Future        |        |            | 220.84115   |       | 220.84115  |           | 220.51479    | 220.51479      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R210             | On 02/02/2023 | Bond Future        |        |            | 224.38235   |       | 224.38235  |           | 224.05471    | 224.05471      |                   |            | 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           |
| R213             | On 05/05/2022 | Bond Future        |        |            | 9.98640     |       | 84.10232   |           | 9.87958      | 84.65038       |                   | 9.75       | 0.00  | 0.00          | 0                | 25,193.0      |
| R213             | On 04/08/2022 | Bond Future        |        |            | 10.18043    |       | 85.20781   |           | 10.06835     | 85.76556       |                   | 9.31       | 0.00  | 0.00          | 0                | 0.0           |
| R213             | On 03/11/2022 | Bond Future        |        |            | 10.35614    |       | 82.91085   |           | 10.23888     | 83.47792       |                   | 9.35       | 0.00  | 0.00          | 0                | 0.0           |
| R213             | On 03/11/2022 | Bond Future        | 9.13   | Call       | 487.53000   |       | 0.48753    |           | 595.87000    | 0.59587        | 487.530           | 8.60       | 0.16  | 0.00          | 0                | 200.0         |
| R213             | On 03/11/2022 | Bond Future        | 9.19   | Call       | 535.34000   |       | 0.53534    |           | 661.12000    | 0.66112        | 535.340           | 8.60       | 0.18  | 0.00          | 0                | 476.0         |
| R213             | On 03/11/2022 | Bond Future        | 9.84   | Put        | 3,969.78000 |       | 3.96978    |           | 3,641.62000  | 3.64162        | 3,969.780         | 9.08       | 0.64  | 0.00          | 0                | 476.0         |
| R213             | On 03/11/2022 | Bond Future        | 9.98   | Put        | 3,542.93000 |       | 3.54293    |           | 3,236.93000  | 3.23693        | 3,542.930         | 9.18       | 0.60  | 0.00          | 0                | 200.0         |
| R213             | On 03/11/2022 | Bond Future        | 10.19  | Put        | 2,963.00000 |       | 2.96300    |           | 2,695.90000  | 2.69590        | 2,963.000         | 9.31       | 0.54  | 0.00          | 0                | 476.0         |
| R213             | On 03/11/2022 | Bond Future        | 10.37  | Put        | 2,527.44000 |       | 2.52744    |           | 2,298.34000  | 2.29834        | 2,527.440         | 9.44       | 0.48  | 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      |
|--------------------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|--------------------|
| R213                           | On 02/02/2023 | Bond Future        |        |            | 10.52274    | 84.25814   |           | 10.39987     | 84.83547       |                   | 9.06       | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 02/02/2023 | Bond Future        | 9.16   | Call       | 637.97000   | 0.63797    |           | 762.47000    | 0.76247        | 637.970           | 8.35       | 0.18  | 0.00                  | 0                | 476.0              |
| R213                           | On 02/02/2023 | Bond Future        | 10.01  | Put        | 4,254.33000 | 4.25433    |           | 3,968.52000  | 3.96852        | 4,254.330         | 8.76       | 0.62  | 0.00                  | 0                | 476.0              |
| R213                           | On 02/02/2023 | Bond Future        | 10.35  | Put        | 3,334.92000 | 3.33492    |           | 3,105.86000  | 3.10586        | 3,334.920         | 8.97       | 0.53  | 0.00                  | 0                | 476.0              |
| R213                           | On 28/02/2031 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R213/R186                      | On 28/02/2031 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 05/05/2022 | Bond Future        |        |            | 10.81585    | 66.83443   |           | 10.74434     | 67.24935       |                   | 13.84      | 0.00  | 0.00                  | 0                | 16,386.0           |
| R214                           | On 04/08/2022 | Bond Future        |        |            | 10.97487    | 67.71089   |           | 10.90041     | 68.13311       |                   | 13.35      | 0.00  | 0.00                  | 0                | 1,337.0            |
| R214                           | On 03/11/2022 | Bond Future        |        |            | 11.11750    | 65.41352   |           | 11.04024     | 65.84291       |                   | 13.61      | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 02/02/2023 | Bond Future        |        |            | 11.25238    | 66.47896   |           | 11.17217     | 66.91630       |                   | 13.11      | 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>922,755,114.13</b> | <b>10,444</b>    | <b>1 235 186.0</b> |
| <b>Grand Total:</b>            |               |                    |        |            |             |            |           |              |                |                   |            |       | <b>922,755,114.13</b> | <b>10,444</b>    | <b>1 235 186.0</b> |