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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/05/2022

| 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 04/08/2022 | Index Future | 824.30500 | 824.30500 | 824.30500  | 825.72500 | 825.72500    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 03/11/2022 | Index Future | 836.38400 | 836.38400 | 836.38400  | 837.83100 | 837.83100    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 02/02/2023 | Index Future | 850.68700 | 850.68700 | 850.68700  | 851.87200 | 851.87200    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 04/05/2023 | Index Future | 866.13400 | 866.13400 | 866.13400  | 866.89200 | 866.89200    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 04/08/2022 | Index Future | 936.89300 | 936.89300 | 936.89300  | 937.21100 | 937.21100    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 03/11/2022 | Index Future | 950.62200 | 950.62200 | 950.62200  | 950.95200 | 950.95200    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 02/02/2023 | Index Future | 966.87800 | 966.87800 | 966.87800  | 966.88900 | 966.88900    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 04/05/2023 | Index Future | 984.43500 | 984.43500 | 984.43500  | 983.93600 | 983.93600    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 04/08/2022 | Index Future | 833.44100 | 833.44100 | 833.44100  | 835.58300 | 835.58300    |                |                   |            | 0.00  | 0.00        | 0                | 131.00        |
| ALBI               | On 03/11/2022 | Index Future | 845.65400 | 845.65400 | 845.65400  | 847.83300 | 847.83300    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 02/02/2023 | Index Future | 860.11500 | 860.11500 | 860.11500  | 862.04200 | 862.04200    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 04/05/2023 | Index Future | 875.73300 | 875.73300 | 875.73300  | 877.24100 | 877.24100    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| 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                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES26             | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 04/08/2022 | Bond Future        | 11.95461  | 76.00846   |           | 11.90708     | 76.24083       |                   |            | 0.00  | 0.00        | 0                | 350.00        |
| ES33             | On 03/11/2022 | Bond Future        | 12.17467  | 73.34907   |           | 12.12491     | 73.58584       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 02/02/2023 | Bond Future        | 12.37466  | 74.62695   |           | 12.32828     | 74.84207       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 04/05/2023 | Bond Future        | 12.56274  | 72.21596   |           | 12.52303     | 72.39574       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 04/08/2022 | Bond Future        | 12.33070  | 74.32649   |           | 12.27229     | 74.65539       |                   |            | 0.00  | 0.00        | 0                | 4,769.00      |
| ES42             | On 03/11/2022 | Bond Future        | 12.53209  | 71.16471   |           | 12.47103     | 71.49929       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 02/02/2023 | Bond Future        | 12.70886  | 72.40715   |           | 12.64999     | 72.72225       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 04/05/2023 | Bond Future        | 12.88288  | 69.48358   |           | 12.82894     | 69.76557       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 04/08/2022 | GOVI               | 822.00800 | 822.00800  |           | 824.07500    | 824.07500      |                   |            | 0.00  | 0.00        | 0                | 1,114.00      |
| GOVI             | On 03/11/2022 | GOVI               | 834.05400 | 834.05400  |           | 836.15700    | 836.15700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 02/02/2023 | GOVI               | 848.31600 | 848.31600  |           | 850.17000    | 850.17000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 04/05/2023 | GOVI               | 863.72000 | 863.72000  |           | 865.16000    | 865.16000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 04/08/2022 | Bond Future        | 160.92776 | 160.92776  |           | 160.89043    | 160.89043      |                   |            | 0.00  | 0.00        | 0                | 7,305.00      |
| I2025            | On 03/11/2022 | Bond Future        | 163.30501 | 163.30501  |           | 163.26895    | 163.26895      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 02/02/2023 | Bond Future        | 164.46339 | 164.46339  |           | 164.37047    | 164.37047      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 04/05/2023 | Bond Future        | 167.49333 | 167.49333  |           | 167.31140    | 167.31140      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 04/08/2022 | Bond Future        | 118.79429 | 118.79429  |           | 118.91404    | 118.91404      |                   |            | 0.00  | 0.00        | 0                | 3,954.00      |
| I2029            | On 03/11/2022 | Bond Future        | 119.30967 | 119.30967  |           | 119.43254    | 119.43254      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 02/02/2023 | Bond Future        | 121.38226 | 121.38226  |           | 121.46604    | 121.46604      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 04/05/2023 | Bond Future        | 122.33917 | 122.33917  |           | 122.36031    | 122.36031      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 04/08/2022 | Bond Future        | 113.86635 | 113.86635  |           | 113.72762    | 113.72762      |                   |            | 0.00  | 0.00        | 0                | 7,046.00      |
| I2033            | On 03/11/2022 | Bond Future        | 114.22553 | 114.22553  |           | 114.08606    | 114.08606      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 02/02/2023 | Bond Future        | 116.20954 | 116.20954  |           | 116.02833    | 116.02833      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 04/05/2023 | Bond Future        | 116.98597 | 116.98597  |           | 116.74035    | 116.74035      |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| 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                | 0.00          |
| I2038            | On 04/08/2022 | Bond Future            | 128.20647 | 128.20647  |           | 128.25218    | 128.25218      |                   |            | 0.00  | 0.00        | 0                | 6,836.00      |
| I2038            | On 03/11/2022 | Bond Future            | 130.10064 | 130.10064  |           | 130.14862    | 130.14862      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 02/02/2023 | Bond Future            | 130.47322 | 130.47322  |           | 130.47718    | 130.47718      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 04/05/2023 | Bond Future            | 132.87834 | 132.87834  |           | 132.81271    | 132.81271      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 04/08/2022 | Bond Future            | 117.42601 | 117.42601  |           | 117.78643    | 117.78643      |                   |            | 0.00  | 0.00        | 0                | 15,959.00     |
| I2046            | On 03/11/2022 | Bond Future            | 117.21366 | 117.21366  |           | 117.58058    | 117.58058      |                   |            | 0.00  | 0.00        | 0                | 1,566.00      |
| I2046            | On 02/02/2023 | Bond Future            | 119.25086 | 119.25086  |           | 119.58333    | 119.58333      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 04/05/2023 | Bond Future            | 119.43923 | 119.43923  |           | 119.71482    | 119.71482      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 04/08/2022 | Bond Future            | 119.15486 | 119.15486  |           | 119.12146    | 119.12146      |                   |            | 0.00  | 0.00        | 0                | 11,293.00     |
| I2050            | On 03/11/2022 | Bond Future            | 120.91523 | 120.91523  |           | 120.88250    | 120.88250      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 02/02/2023 | Bond Future            | 120.91933 | 120.91933  |           | 120.84460    | 120.84460      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 04/05/2023 | Bond Future            | 123.14814 | 123.14814  |           | 123.00780    | 123.00780      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| IGOV             | On 04/08/2022 | Index Future           | 318.07700 | 318.07700  |           | 318.15000    | 318.15000      |                   |            | 0.00  | 0.00        | 0                | 482.00        |
| IGOV             | On 03/11/2022 | Index Future           | 322.81600 | 322.81600  |           | 322.89200    | 322.89200      |                   |            | 0.00  | 0.00        | 0                | 16.00         |
| IGOV             | On 02/02/2023 | Index Future           | 328.41200 | 328.41200  |           | 328.37900    | 328.37900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| IGOV             | On 04/05/2023 | Index Future           | 334.45000 | 334.45000  |           | 334.24400    | 334.24400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 18/05/2022 | Jibar Tradeable Future | 4.52500   | 95.47500   |           | 4.52800      | 95.47200       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2022 | Jibar Tradeable Future | 4.94000   | 95.06000   |           | 4.93100      | 95.06900       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 20/07/2022 | Jibar Tradeable Future | 5.10500   | 94.89500   |           | 5.10900      | 94.89100       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 17/08/2022 | Jibar Tradeable Future | 5.47500   | 94.52500   |           | 5.49300      | 94.50700       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2022 | Jibar Tradeable Future | 5.60500   | 94.39500   |           | 5.60300      | 94.39700       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 19/10/2022 | Jibar Tradeable Future | 5.98500   | 94.01500   |           | 5.97900      | 94.02100       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 21/12/2022 | Jibar Tradeable Future | 6.46000   | 93.54000   |           | 6.45700      | 93.54300       |                   |            | 0.00  | 0.00        | 0                | 68.00         |
| JIBAR FUTURE     | On 15/03/2023 | Jibar Tradeable Future | 7.00000   | 93.00000   |           | 6.99300      | 93.00700       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 21/06/2023 | Jibar Tradeable Future | 7.32000   | 92.68000   |           | 7.35900      | 92.64100       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2023 | Jibar Tradeable Future | 7.65500   | 92.34500   |           | 7.65300      | 92.34700       |                   |            | 0.00  | 0.00        | 0                | 75.00         |
| JIBAR FUTURE     | On 20/12/2023 | Jibar Tradeable Future | 7.69000   | 92.31000   |           | 7.67800      | 92.32200       |                   |            | 0.00  | 0.00        | 0                | 172.00        |
| JIBAR FUTURE     | On 20/03/2024 | Jibar Tradeable Future | 7.91000   | 92.09000   |           | 7.92400      | 92.07600       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R186             | On 04/08/2022 | Bond Future            | 8.59979   | 108.20634  |           | 8.54721      | 108.40256      |                   | 5.21       | 0.00  | 0.00        | 0                | 79,088.00     |
| R186             | On 04/08/2022 | Bond Future            | 6.96      | Call       | 4.56000   | 0.00456      | 6.17000        | 0.00617           | 4.560      | 4.83  | 0.01        | 0                | 3,600.00      |
| R186             | On 04/08/2022 | Bond Future            | 7.96      | Call       | 193.00000 | 0.19300      | 229.87000      | 0.22987           | 193.000    | 4.68  | 0.16        | 0                | 3,600.00      |
| R186             | On 04/08/2022 | Bond Future            | 9.78      | Put        | 86.57000  | 0.08657      | 76.52000       | 0.07652           | 86.570     | 5.84  | 0.07        | 0                | 3,600.00      |
| R186             | On 03/11/2022 | Bond Future            | 8.79539   | 109.77949  |           | 8.73846      | 109.97992      |                   | 5.00       | 0.00  | 0.00        | 0                | 11,129.00     |

| 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 02/02/2023 | Bond Future        |        |            | 8.94065     | 106.36869  |           | 8.89048      | 106.53504      |                   | 4.87       | 0.00  | 0.00        | 0                | 0.00          |
| R186             | On 04/05/2023 | Bond Future        |        |            | 9.07177     | 108.31140  |           | 9.03584      | 108.42322      |                   | 4.70       | 0.00  | 0.00        | 0                | 0.00          |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 04/08/2022 | Bond Future        |        |            | 327.10581   | 327.10581  |           | 327.04102    | 327.04102      |                   |            | 0.00  | 0.00        | 0                | 875.00        |
| R197             | On 03/11/2022 | Bond Future        |        |            | 331.93717   | 331.93717  |           | 331.87509    | 331.87509      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 02/02/2023 | Bond Future        |        |            | 329.00115   | 329.00115  |           | 328.82482    | 328.82482      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 04/05/2023 | Bond Future        |        |            | 335.06825   | 335.06825  |           | 334.71323    | 334.71323      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 04/08/2022 | Bond Future        |        |            | 246.85415   | 246.85415  |           | 246.78546    | 246.78546      |                   |            | 0.00  | 0.00        | 0                | 6,519.00      |
| R202             | On 03/11/2022 | Bond Future        |        |            | 250.50007   | 250.50007  |           | 250.43294    | 250.43294      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 02/02/2023 | Bond Future        |        |            | 250.22820   | 250.22820  |           | 250.07444    | 250.07444      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 04/05/2023 | Bond Future        |        |            | 254.83944   | 254.83944  |           | 254.54994    | 254.54994      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R203             | On 04/08/2022 | Bond Future        |        |            | 5.74807     | 104.50948  |           | 5.59500      | 104.59330      |                   | 0.63       | 0.00  | 0.00        | 0                | 22,183.00     |
| R203             | On 03/11/2022 | Bond Future        |        |            | 5.62860     | 102.11140  |           | 5.34854      | 102.19774      |                   | 0.35       | 0.00  | 0.00        | 0                | 0.00          |
| R203             | On 28/02/2023 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 04/08/2022 | Bond Future        |        |            | 10.18473    | 88.97193   |           | 10.17905     | 88.99902       |                   | 8.28       | 0.00  | 0.00        | 0                | 96,349.00     |
| R2030            | On 04/08/2022 | Bond Future        | 8.30   | Call       | 3.04000     | 0.00304    |           | 3.32000      | 0.00332        | 3.040             | 7.98       | 0.00  | 0.00        | 0                | 800.00        |
| R2030            | On 04/08/2022 | Bond Future        | 9.05   | Call       | 60.57000    | 0.06057    |           | 63.85000     | 0.06385        | 60.570            | 7.76       | 0.05  | 0.00        | 0                | 800.00        |
| R2030            | On 04/08/2022 | Bond Future        | 10.95  | Put        | 289.22000   | 0.28922    |           | 290.44000    | 0.29044        | 289.220           | 8.69       | 0.15  | 0.00        | 0                | 800.00        |
| R2030            | On 03/11/2022 | Bond Future        |        |            | 10.37711    | 90.26671   |           | 10.37091     | 90.29532       |                   | 7.92       | 0.00  | 0.00        | 0                | 18,740.00     |
| R2030            | On 03/11/2022 | Bond Future        | 9.70   | Call       | 662.09000   | 0.66209    |           | 673.56000    | 0.67356        | 662.090           | 7.33       | 0.25  | 0.00        | 0                | 500.00        |
| R2030            | On 03/11/2022 | Bond Future        | 10.20  | Call       | 1,491.26000 | 1.49126    |           | 1,509.33000  | 1.50933        | 1,491.260         | 7.59       | 0.44  | 0.00        | 0                | 500.00        |
| R2030            | On 03/11/2022 | Bond Future        | 11.57  | Put        | 417.69000   | 0.41769    |           | 417.10000    | 0.41710        | 417.690           | 8.69       | 0.15  | 0.00        | 0                | 500.00        |
| R2030            | On 02/02/2023 | Bond Future        |        |            | 10.54147    | 87.81064   |           | 10.54195     | 87.80850       |                   | 7.91       | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 02/02/2023 | Bond Future        | 8.81   | Call       | 195.94000   | 0.19594    |           | 197.34000    | 0.19734        | 195.940           | 7.37       | 0.08  | 0.00        | 0                | 102.00        |
| R2030            | On 02/02/2023 | Bond Future        | 9.66   | Put        | 4,806.07000 | 4.80607    |           | 4,810.94000  | 4.81094        | 4,806.070         | 7.32       | 0.76  | 0.00        | 0                | 102.00        |
| R2030            | On 02/02/2023 | Bond Future        | 9.94   | Put        | 3,865.65000 | 3.86565    |           | 3,870.89000  | 3.87089        | 3,865.650         | 7.43       | 0.68  | 0.00        | 0                | 102.00        |
| R2030            | On 04/05/2023 | Bond Future        |        |            | 10.70063    | 89.41620   |           | 10.71216     | 89.36636       |                   | 7.65       | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 04/05/2023 | Bond Future        | 10.00  | Call       | 1,257.93000 | 1.25793    |           | 1,245.02000  | 1.24502        | 1,257.930         | 7.04       | 0.32  | 0.00        | 0                | 1,080.00      |
| R2030            | On 04/05/2023 | Bond Future        | 12.04  | Put        | 920.66000   | 0.92066    |           | 934.20000    | 0.93420        | 920.660           | 8.51       | 0.21  | 0.00        | 0                | 1,080.00      |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 04/08/2022 | Bond Future        |        |            | 10.58140    | 89.07594   |           | 10.58039     | 89.08139       |                   | 9.06       | 0.00  | 0.00        | 0                | 70,093.00     |
| R2032            | On 04/08/2022 | Bond Future        | 8.97   | Call       | 4.60000     | 0.00460    |           | 4.90000      | 0.00490        | 4.600             | 8.10       | 0.00  | 0.00        | 0                | 800.00        |

| Contract Details |               |                    | Strike | Call / Put | MTM Yield   | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2032            | On 04/08/2022 | Bond Future        | 9.72   | Call       | 105.47000   | 0.10547    |           | 108.75000    | 0.10875        | 105.470           | 7.74       | 0.07  | 0.00        | 0                | 800.00        |
| R2032            | On 04/08/2022 | Bond Future        | 9.80   | Call       | 146.15000   | 0.14615    |           | 150.23000    | 0.15023        | 146.150           | 7.80       | 0.10  | 0.00        | 0                | 900.00        |
| R2032            | On 04/08/2022 | Bond Future        | 10.50  | Call       | 1,250.44000 | 1.25044    |           | 1,262.10000  | 1.26210        | 1,250.440         | 8.81       | 0.46  | 0.00        | 0                | 900.00        |
| R2032            | On 04/08/2022 | Bond Future        | 11.00  | Put        | 664.21000   | 0.66421    |           | 670.83000    | 0.67083        | 664.210           | 9.33       | 0.27  | 0.00        | 0                | 7,500.00      |
| R2032            | On 04/08/2022 | Bond Future        | 11.60  | Put        | 199.47000   | 0.19947    |           | 203.58000    | 0.20358        | 199.470           | 10.29      | 0.10  | 0.00        | 0                | 800.00        |
| R2032            | On 03/11/2022 | Bond Future        |        |            | 10.76666    | 86.22010   |           | 10.76541     | 86.22664       |                   | 9.12       | 0.00  | 0.00        | 0                | 87,927.00     |
| R2032            | On 03/11/2022 | Bond Future        | 9.31   | Call       | 112.16000   | 0.11216    |           | 114.13000    | 0.11413        | 112.160           | 8.15       | 0.06  | 0.00        | 0                | 180.00        |
| R2032            | On 03/11/2022 | Bond Future        | 9.36   | Call       | 127.30000   | 0.12730    |           | 129.45000    | 0.12945        | 127.300           | 8.14       | 0.06  | 0.00        | 0                | 454.00        |
| R2032            | On 03/11/2022 | Bond Future        | 9.46   | Call       | 162.87000   | 0.16287    |           | 165.42000    | 0.16542        | 162.870           | 8.13       | 0.08  | 0.00        | 0                | 500.00        |
| R2032            | On 03/11/2022 | Bond Future        | 9.92   | Call       | 451.12000   | 0.45112    |           | 455.96000    | 0.45596        | 451.120           | 8.06       | 0.18  | 0.00        | 0                | 750.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.11  | Put        | 4,213.09000 | 4.21309    |           | 4,212.60000  | 4.21260        | 4,213.090         | 8.18       | 0.76  | 0.00        | 0                | 454.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.16  | Put        | 4,013.83000 | 4.01383    |           | 4,013.68000  | 4.01368        | 4,013.830         | 8.24       | 0.74  | 0.00        | 0                | 180.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.21  | Call       | 837.33000   | 0.83733    |           | 844.05000    | 0.84405        | 837.330           | 8.30       | 0.28  | 0.00        | 0                | 500.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.49  | Put        | 2,860.85000 | 2.86085    |           | 2,862.69000  | 2.86269        | 2,860.850         | 8.64       | 0.60  | 0.00        | 0                | 454.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.56  | Put        | 2,649.80000 | 2.64980    |           | 2,651.97000  | 2.65197        | 2,649.800         | 8.71       | 0.57  | 0.00        | 0                | 180.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.67  | Call       | 1,833.58000 | 1.83358    |           | 1,842.75000  | 1.84275        | 1,833.580         | 8.83       | 0.47  | 0.00        | 0                | 750.00        |
| R2032            | On 03/11/2022 | Bond Future        | 11.55  | Put        | 780.82000   | 0.78082    |           | 784.40000    | 0.78440        | 780.820           | 9.71       | 0.23  | 0.00        | 0                | 500.00        |
| R2032            | On 03/11/2022 | Bond Future        | 12.30  | Put        | 311.42000   | 0.31142    |           | 314.05000    | 0.31405        | 311.420           | 10.81      | 0.10  | 0.00        | 0                | 750.00        |
| R2032            | On 02/02/2023 | Bond Future        |        |            | 10.92402    | 87.70228   |           | 10.92863     | 87.67875       |                   | 8.73       | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 02/02/2023 | Bond Future        | 9.31   | Call       | 201.21000   | 0.20121    |           | 200.98000    | 0.20098        | 201.210           | 7.82       | 0.08  | 0.00        | 0                | 454.00        |
| R2032            | On 02/02/2023 | Bond Future        | 9.47   | Call       | 276.82000   | 0.27682    |           | 276.39000    | 0.27639        | 276.820           | 7.83       | 0.10  | 0.00        | 0                | 500.00        |
| R2032            | On 02/02/2023 | Bond Future        | 9.92   | Call       | 616.33000   | 0.61633    |           | 614.81000    | 0.61481        | 616.330           | 7.86       | 0.20  | 0.00        | 0                | 750.00        |
| R2032            | On 02/02/2023 | Bond Future        | 10.16  | Put        | 4,915.32000 | 4.91532    |           | 4,936.34000  | 4.93634        | 4,915.320         | 7.88       | 0.74  | 0.00        | 0                | 454.00        |
| R2032            | On 02/02/2023 | Bond Future        | 10.22  | Call       | 976.47000   | 0.97647    |           | 973.68000    | 0.97368        | 976.470           | 7.89       | 0.28  | 0.00        | 0                | 500.00        |
| R2032            | On 02/02/2023 | Bond Future        | 10.50  | Put        | 3,689.33000 | 3.68933    |           | 3,708.48000  | 3.70848        | 3,689.330         | 8.12       | 0.63  | 0.00        | 0                | 454.00        |
| R2032            | On 02/02/2023 | Bond Future        | 10.67  | Call       | 1,866.63000 | 1.86663    |           | 1,861.15000  | 1.86115        | 1,866.630         | 8.28       | 0.43  | 0.00        | 0                | 750.00        |
| R2032            | On 02/02/2023 | Bond Future        | 11.84  | Put        | 1,000.36000 | 1.00036    |           | 1,010.06000  | 1.01006        | 1,000.360         | 9.27       | 0.24  | 0.00        | 0                | 500.00        |
| R2032            | On 02/02/2023 | Bond Future        | 12.75  | Put        | 425.86000   | 0.42586    |           | 431.25000    | 0.43125        | 425.860           | 10.42      | 0.11  | 0.00        | 0                | 750.00        |
| R2032            | On 04/05/2023 | Bond Future        |        |            | 11.07236    | 85.14583   |           | 11.08651     | 85.07548       |                   | 8.89       | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2035            | On 04/08/2022 | Bond Future        |        |            | 10.97378    | 89.79393   |           | 10.92580     | 90.08440       |                   | 10.14      | 0.00  | 0.00        | 0                | 129,168.00    |
| R2035            | On 04/08/2022 | Bond Future        | 9.53   | Call       | 11.00000    | 0.01100    |           | 14.57000     | 0.01457        | 11.000            | 8.94       | 0.01  | 0.00        | 0                | 400.00        |
| R2035            | On 04/08/2022 | Bond Future        | 9.84   | Call       | 41.63000    | 0.04163    |           | 52.93000     | 0.05293        | 41.630            | 8.77       | 0.03  | 0.00        | 0                | 100.00        |
| R2035            | On 04/08/2022 | Bond Future        | 10.53  | Call       | 531.47000   | 0.53147    |           | 613.60000    | 0.61360        | 531.470           | 9.02       | 0.24  | 0.00        | 0                | 400.00        |
| R2035            | On 04/08/2022 | Bond Future        | 10.64  | Put        | 2,787.88000 | 2.78788    |           | 2,599.23000  | 2.59923        | 2,787.880         | 9.21       | 0.69  | 0.00        | 0                | 100.00        |
| R2035            | On 04/08/2022 | Bond Future        | 11.13  | Put        | 1,230.11000 | 1.23011    |           | 1,127.30000  | 1.12730        | 1,230.110         | 9.99       | 0.40  | 0.00        | 0                | 100.00        |
| R2035            | On 04/08/2022 | Bond Future        | 12.18  | Put        | 150.21000   | 0.15021    |           | 135.22000    | 0.13522        | 150.210           | 11.70      | 0.07  | 0.00        | 0                | 400.00        |
| R2035            | On 03/11/2022 | Bond Future        |        |            | 11.15208    | 86.61361   |           | 11.10196     | 86.90945       |                   | 10.22      | 0.00  | 0.00        | 0                | 3,020.00      |
| R2035            | On 03/11/2022 | Bond Future        | 9.82   | Call       | 158.63000   | 0.15863    |           | 182.56000    | 0.18256        | 158.630           | 8.96       | 0.07  | 0.00        | 0                | 582.00        |
| R2035            | On 03/11/2022 | Bond Future        | 10.30  | Call       | 492.61000   | 0.49261    |           | 551.38000    | 0.55138        | 492.610           | 8.98       | 0.18  | 0.00        | 0                | 1,000.00      |
| R2035            | On 03/11/2022 | Bond Future        | 10.57  | Put        | 4,446.88000 | 4.44688    |           | 4,241.36000  | 4.24136        | 4,446.880         | 9.39       | 0.72  | 0.00        | 0                | 582.00        |
| R2035            | On 03/11/2022 | Bond Future        | 10.99  | Put        | 2,872.73000 | 2.87273    |           | 2,719.52000  | 2.71952        | 2,872.730         | 9.96       | 0.55  | 0.00        | 0                | 582.00        |

| 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 03/11/2022 | Bond Future        | 11.05  | Call       | 2,080.84000 | 2.08084    | 2,230.71000 | 2.23071      | 2,080.840      | 10.02             | 0.47       | 0.00          | 0           | 1,000.00         |               |
| R2035            | On 03/11/2022 | Bond Future        | 12.68  | Put        | 388.86000   | 0.38886    | 362.11000   | 0.36211      | 388.860        | 12.37             | 0.11       | 0.00          | 0           | 1,000.00         |               |
| R2035            | On 02/02/2023 | Bond Future        |        |            | 11.30867    | 88.10159   | 11.26173    | 88.37215     |                | 9.86              | 0.00       | 0.00          | 0           | 0.00             |               |
| R2035            | On 02/02/2023 | Bond Future        | 9.81   | Call       | 277.85000   | 0.27785    | 306.44000   | 0.30644      | 277.850        | 8.75              | 0.09       | 0.00          | 0           | 582.00           |               |
| R2035            | On 02/02/2023 | Bond Future        | 10.30  | Call       | 687.47000   | 0.68747    | 745.44000   | 0.74544      | 687.470        | 8.83              | 0.20       | 0.00          | 0           | 1,000.00         |               |
| R2035            | On 02/02/2023 | Bond Future        | 10.66  | Put        | 5,088.92000 | 5.08892    | 4,906.31000 | 4.90631      | 5,088.920      | 9.04              | 0.70       | 0.00          | 0           | 582.00           |               |
| R2035            | On 02/02/2023 | Bond Future        | 11.05  | Call       | 2,147.44000 | 2.14744    | 2,271.67000 | 2.27167      | 2,147.440      | 9.47              | 0.43       | 0.00          | 0           | 1,000.00         |               |
| R2035            | On 02/02/2023 | Bond Future        | 11.06  | Put        | 3,621.56000 | 3.62156    | 3,476.14000 | 3.47614      | 3,621.560      | 9.48              | 0.56       | 0.00          | 0           | 582.00           |               |
| R2035            | On 02/02/2023 | Bond Future        | 13.22  | Put        | 490.77000   | 0.49077    | 465.29000   | 0.46529      | 490.770        | 12.08             | 0.11       | 0.00          | 0           | 1,000.00         |               |
| R2035            | On 04/05/2023 | Bond Future        |        |            | 11.44911    | 85.21322   | 11.40846    | 85.44250     |                | 9.95              | 0.00       | 0.00          | 0           | 0.00             |               |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2037            | On 04/08/2022 | Bond Future        |        |            | 11.11712    | 81.60188   | 11.06906    | 81.89658     |                | 11.32             | 0.00       | 12,893,097.04 | 158         | 126,804.00       |               |
| R2037            | On 04/08/2022 | Bond Future        | 10.10  | Call       | 63.88000    | 0.06388    | 80.30000    | 0.08030      | 63.880         | 9.62              | 0.04       | 0.00          | 0           | 50.00            |               |
| R2037            | On 04/08/2022 | Bond Future        | 10.90  | Put        | 2,404.90000 | 2.40490    | 2,236.88000 | 2.23688      | 2,404.900      | 10.78             | 0.62       | 0.00          | 0           | 50.00            |               |
| R2037            | On 04/08/2022 | Bond Future        | 11.21  | Call       | 1,997.62000 | 1.99762    | 2,178.07000 | 2.17807      | 1,997.620      | 11.27             | 0.56       | 0.00          | 0           | 1,050.00         |               |
| R2037            | On 04/08/2022 | Bond Future        | 11.42  | Put        | 970.29000   | 0.97029    | 887.02000   | 0.88702      | 970.290        | 11.56             | 0.33       | 0.00          | 0           | 50.00            |               |
| R2037            | On 04/08/2022 | Bond Future        | 11.95  | Put        | 349.99000   | 0.34999    | 316.99000   | 0.31699      | 349.990        | 12.58             | 0.14       | 0.00          | 0           | 1,050.00         |               |
| R2037            | On 03/11/2022 | Bond Future        |        |            | 11.28297    | 82.78974   | 11.23288    | 83.08989     |                | 10.86             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2037            | On 02/02/2023 | Bond Future        |        |            | 11.42817    | 79.95555   | 11.38102    | 80.23203     |                | 11.07             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2037            | On 04/05/2023 | Bond Future        |        |            | 11.56698    | 81.41899   | 11.52561    | 81.65672     |                | 10.64             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2040            | On 04/08/2022 | Bond Future        |        |            | 11.25300    | 83.17316   | 11.18925    | 83.59222     |                | 11.94             | 0.00       | 83,173.16     | 1           | 120,301.00       |               |
| R2040            | On 04/08/2022 | Bond Future        | 9.70   | Call       | 6.99000     | 0.00699    | 10.17000    | 0.01017      | 6.990          | 10.59             | 0.01       | 0.00          | 0           | 460.00           |               |
| R2040            | On 04/08/2022 | Bond Future        | 10.70  | Call       | 410.50000   | 0.41050    | 503.26000   | 0.50326      | 410.500        | 10.46             | 0.19       | 0.00          | 0           | 460.00           |               |
| R2040            | On 04/08/2022 | Bond Future        | 12.24  | Put        | 266.70000   | 0.26670    | 231.06000   | 0.23106      | 266.700        | 13.36             | 0.11       | 0.00          | 0           | 460.00           |               |
| R2040            | On 03/11/2022 | Bond Future        |        |            | 11.41488    | 84.38396   | 11.34853    | 84.81025     |                | 11.46             | 0.00       | 0.00          | 0           | 3,965.00         |               |
| R2040            | On 03/11/2022 | Bond Future        | 10.70  | Call       | 754.22000   | 0.75422    | 861.25000   | 0.86125      | 754.220        | 10.31             | 0.23       | 0.00          | 0           | 1,100.00         |               |
| R2040            | On 03/11/2022 | Bond Future        | 11.20  | Call       | 1,935.59000 | 1.93559    | 2,131.67000 | 2.13167      | 1,935.590      | 11.11             | 0.43       | 0.00          | 0           | 1,100.00         |               |
| R2040            | On 03/11/2022 | Bond Future        | 12.52  | Put        | 712.94000   | 0.71294    | 649.03000   | 0.64903      | 712.940        | 13.13             | 0.17       | 0.00          | 0           | 1,100.00         |               |
| R2040            | On 02/02/2023 | Bond Future        |        |            | 11.55710    | 81.32698   | 11.49284    | 81.73119     |                | 11.71             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2040            | On 04/05/2023 | Bond Future        |        |            | 11.69279    | 82.81600   | 11.63331    | 83.18285     |                | 11.25             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2044            | On 04/08/2022 | Bond Future        |        |            | 11.25895    | 80.06855   | 11.20021    | 80.46239     |                | 12.61             | 0.00       | 0.00          | 0           | 77,372.00        |               |
| R2044            | On 03/11/2022 | Bond Future        |        |            | 11.41176    | 81.23418   | 11.35064    | 81.63490     |                | 12.10             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2044            | On 02/02/2023 | Bond Future        |        |            | 11.54568    | 78.24831   | 11.48663    | 78.62760     |                | 12.38             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2044            | On 04/05/2023 | Bond Future        |        |            | 11.67303    | 79.68102   | 11.61857    | 80.02427     |                | 11.90             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2048            | On 04/08/2022 | Bond Future        |        |            | 11.18222    | 83.46107   | 11.12331    | 83.86885     |                | 12.38             | 0.00       | 0.00          | 0           | 188,751.00       |               |

| 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 04/08/2022 | Bond Future        | 10.20  | Call       | 72.72000    | 0.07272    |           | 95.76000     | 0.09576        | 72.720            | 10.45      | 0.04  | 0.00          | 0                | 1,700.00      |
| R2048            | On 04/08/2022 | Bond Future        | 10.90  | Call       | 1,021.21000 | 1.02121    |           | 1,179.25000  | 1.17925        | 1,021.210         | 11.79      | 0.34  | 0.00          | 0                | 1,700.00      |
| R2048            | On 04/08/2022 | Bond Future        | 11.00  | Put        | 2,577.70000 | 2.57770    |           | 2,353.20000  | 2.35320        | 2,577.700         | 12.00      | 0.60  | 0.00          | 0                | 50.00         |
| R2048            | On 03/11/2022 | Bond Future        |        |            | 11.33235    | 80.25188   |           | 11.27101     | 80.66677       |                   | 12.53      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 02/02/2023 | Bond Future        |        |            | 11.46386    | 81.63087   |           | 11.40442     | 82.02462       |                   | 12.13      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 04/05/2023 | Bond Future        |        |            | 11.58083    | 78.68812   |           | 11.52578     | 79.04620       |                   | 12.34      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 04/08/2022 | Bond Future        |        |            | 10.94968    | 69.34416   |           | 10.90146     | 69.60008       |                   | 11.41      | 0.00  | 0.00          | 0                | 20,119.00     |
| R209             | On 03/11/2022 | Bond Future        |        |            | 11.10695    | 67.20769   |           | 11.05681     | 67.46817       |                   | 11.47      | 0.00  | 0.00          | 0                | 4,135.00      |
| R209             | On 03/11/2022 | Bond Future        | 9.25   | Call       | 30.11000    | 0.03011    |           | 35.89000     | 0.03589        | 30.110            | 10.16      | 0.02  | 0.00          | 0                | 9,500.00      |
| R209             | On 03/11/2022 | Bond Future        | 10.00  | Put        | 6,332.10000 | 6.33210    |           | 6,103.94000  | 6.10394        | 6,332.100         | 10.03      | 0.89  | 0.00          | 0                | 9,500.00      |
| R209             | On 03/11/2022 | Bond Future        | 11.00  | Put        | 2,346.23000 | 2.34623    |           | 2,217.39000  | 2.21739        | 2,346.230         | 11.19      | 0.53  | 0.00          | 0                | 9,500.00      |
| R209             | On 02/02/2023 | Bond Future        |        |            | 11.24083    | 68.36290   |           | 11.19350     | 68.60420       |                   | 11.11      | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 04/05/2023 | Bond Future        |        |            | 11.36620    | 66.46109   |           | 11.32438     | 66.67049       |                   | 11.19      | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R210             | On 04/08/2022 | Bond Future        |        |            | 221.85425   | 221.85425  |           | 221.80033    | 221.80033      |                   |            | 0.00  | 0.00          | 0                | 1,025.00      |
| R210             | On 03/11/2022 | Bond Future        |        |            | 222.17958   | 222.17958  |           | 222.12733    | 222.12733      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R210             | On 02/02/2023 | Bond Future        |        |            | 226.04009   | 226.04009  |           | 225.91016    | 225.91016      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R210             | On 04/05/2023 | Bond Future        |        |            | 227.15851   | 227.15851  |           | 226.90690    | 226.90690      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R213             | On 04/08/2022 | Bond Future        |        |            | 10.42691    | 83.99809   |           | 10.42079     | 84.02785       |                   | 8.86       | 0.00  | 10,751,755.52 | 128              | 26,862.00     |
| R213             | On 03/11/2022 | Bond Future        |        |            | 10.61406    | 81.68104   |           | 10.60745     | 81.71226       |                   | 8.87       | 0.00  | 0.00          | 0                | 0.00          |
| R213             | On 03/11/2022 | Bond Future        | 9.13   | Call       | 119.19000   | 0.11919    |           | 122.79000    | 0.12279        | 119.190           | 8.13       | 0.06  | 0.00          | 0                | 200.00        |
| R213             | On 03/11/2022 | Bond Future        | 9.19   | Call       | 137.09000   | 0.13709    |           | 141.10000    | 0.14110        | 137.090           | 8.12       | 0.07  | 0.00          | 0                | 476.00        |
| R213             | On 03/11/2022 | Bond Future        | 9.84   | Put        | 4,304.90000 | 4.30490    |           | 4,284.35000  | 4.28435        | 4,304.900         | 8.10       | 0.78  | 0.00          | 0                | 476.00        |
| R213             | On 03/11/2022 | Bond Future        | 9.98   | Put        | 3,785.36000 | 3.78536    |           | 3,766.88000  | 3.76688        | 3,785.360         | 8.23       | 0.74  | 0.00          | 0                | 200.00        |
| R213             | On 03/11/2022 | Bond Future        | 10.19  | Put        | 3,085.08000 | 3.08508    |           | 3,069.76000  | 3.06976        | 3,085.080         | 8.43       | 0.66  | 0.00          | 0                | 476.00        |
| R213             | On 03/11/2022 | Bond Future        | 10.37  | Put        | 2,558.89000 | 2.55889    |           | 2,546.19000  | 2.54619        | 2,558.890         | 8.58       | 0.58  | 0.00          | 0                | 200.00        |
| R213             | On 02/02/2023 | Bond Future        |        |            | 10.77621    | 83.08346   |           | 10.77549     | 83.08677       |                   | 8.42       | 0.00  | 0.00          | 0                | 0.00          |
| R213             | On 02/02/2023 | Bond Future        | 9.16   | Call       | 209.34000   | 0.20934    |           | 211.26000    | 0.21126        | 209.340           | 7.68       | 0.09  | 0.00          | 0                | 476.00        |
| R213             | On 02/02/2023 | Bond Future        | 10.01  | Put        | 4,469.96000 | 4.46996    |           | 4,470.93000  | 4.47093        | 4,469.960         | 7.70       | 0.73  | 0.00          | 0                | 476.00        |
| R213             | On 02/02/2023 | Bond Future        | 10.35  | Put        | 3,389.83000 | 3.38983    |           | 3,391.82000  | 3.39182        | 3,389.830         | 7.96       | 0.62  | 0.00          | 0                | 476.00        |
| R213             | On 02/02/2023 | Bond Future        | 10.43  | Call       | 1,556.10000 | 1.55610    |           | 1,561.61000  | 1.56161        | 1,556.100         | 8.03       | 0.40  | 0.00          | 0                | 912.00        |
| R213             | On 02/02/2023 | Bond Future        | 12.20  | Put        | 596.05000   | 0.59605    |           | 598.69000    | 0.59869        | 596.050           | 9.66       | 0.16  | 0.00          | 0                | 912.00        |

| 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 04/05/2023 | Bond Future        | 10.92162  | 81.05238   |           | 10.93060     | 81.01224       |                   | 8.57       | 0.00  | 0.00                 | 0                | 0.00                |
| R213                           | On 28/02/2031 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                 | 0                | 0.00                |
| R213/R186                      | On 28/02/2031 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                 | 0                | 0.00                |
| R214                           | On 04/08/2022 | Bond Future        | 11.21884  | 66.35691   |           | 11.16008     | 66.67894       |                   | 12.42      | 0.00  | 8,161,899.93         | 123              | 14,630.00           |
| R214                           | On 03/11/2022 | Bond Future        | 11.37083  | 64.03630   |           | 11.30980     | 64.36384       |                   | 12.56      | 0.00  | 0.00                 | 0                | 0.00                |
| R214                           | On 02/02/2023 | Bond Future        | 11.50408  | 65.13635   |           | 11.44508     | 65.44707       |                   | 12.17      | 0.00  | 0.00                 | 0                | 0.00                |
| R214                           | On 04/05/2023 | Bond Future        | 11.62293  | 63.03206   |           | 11.56847     | 63.31417       |                   | 12.33      | 0.00  | 0.00                 | 0                | 0.00                |
| R214                           | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                 | 0                | 0.00                |
| R214/R209                      | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                 | 0                | 0.00                |
| <b>Total for Derivatives :</b> |               |                    |           |            |           |              |                |                   |            |       | <b>31,889,925.65</b> | <b>410</b>       | <b>1 264 973.00</b> |
| <b>Grand Total:</b>            |               |                    |           |            |           |              |                |                   |            |       | <b>31,889,925.65</b> | <b>410</b>       | <b>1 264 973.00</b> |