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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2023

| 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     | 02/02/2023 | Index Future | 875.13800   | 875.13800   |           | 873.61700    | 873.61700      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On     | 04/05/2023 | Index Future | 891.83500   | 891.83500   |           | 890.28900    | 890.28900      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On     | 03/08/2023 | Index Future | 909.35700   | 909.35700   |           | 907.78200    | 907.78200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On     | 02/11/2023 | Index Future | 927.05700   | 927.05700   |           | 925.45000    | 925.45000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On     | 01/02/2024 | Index Future | 945.17800   | 945.17800   |           | 943.53800    | 943.53800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On     | 02/02/2023 | Index Future | 1,022.80600 | 1,022.80600 |           | 1,018.87100  | 1,018.87100    |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On     | 04/05/2023 | Index Future | 1,042.32100 | 1,042.32100 |           | 1,038.31500  | 1,038.31500    |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On     | 03/08/2023 | Index Future | 1,062.79900 | 1,062.79900 |           | 1,058.71600  | 1,058.71600    |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On     | 02/11/2023 | Index Future | 1,083.48600 | 1,083.48600 |           | 1,079.32200  | 1,079.32200    |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On     | 01/02/2024 | Index Future | 1,104.66500 | 1,104.66500 |           | 1,100.41700  | 1,100.41700    |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On     | 02/02/2023 | Index Future | 887.57500   | 887.57500   |           | 883.31900    | 883.31900      |                   |            | 0.00  | 0.00        | 0                | 5.0           |
| ALBI               | On     | 04/05/2023 | Index Future | 904.50900   | 904.50900   |           | 900.17700    | 900.17700      |                   |            | 0.00  | 0.00        | 0                | 111.0         |
| ALBI               | On     | 03/08/2023 | Index Future | 922.28000   | 922.28000   |           | 917.86400    | 917.86400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |

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| Contract Details | Strike        | Call / Put | MTM                | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| ALBI             | On 02/11/2023 |            | Index Future       | 940.23200 | 940.23200  |           | 935.72800    | 935.72800      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ALBI             | On 01/02/2024 |            | Index Future       | 958.61100 | 958.61100  |           | 954.01700    | 954.01700      |                   |            | 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 02/02/2023 |            | Bond Future        | 11.74678  | 77.61599   |           | 11.83726     | 77.17486       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES33             | On 04/05/2023 |            | Bond Future        | 11.89523  | 75.32242   |           | 11.98923     | 74.87391       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES33             | On 03/08/2023 |            | Bond Future        | 12.04041  | 76.82050   |           | 12.13831     | 76.36327       |                   |            | 0.00  | 0.00         | 0                | 350.0         |
| ES33             | On 02/11/2023 |            | Bond Future        | 12.19954  | 74.53948   |           | 12.30172     | 74.07288       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES33             | On 01/02/2024 |            | Bond Future        | 12.36977  | 76.01124   |           | 12.47655     | 75.53500       |                   |            | 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 02/02/2023 |            | Bond Future        | 12.18160  | 75.31543   |           | 12.27156     | 74.80524       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES42             | On 04/05/2023 |            | Bond Future        | 12.32256  | 72.50853   |           | 12.41591     | 71.98955       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES42             | On 03/08/2023 |            | Bond Future        | 12.45721  | 73.95082   |           | 12.55413     | 73.42175       |                   |            | 0.00  | 0.00         | 0                | 4,000.0       |
| ES42             | On 02/11/2023 |            | Bond Future        | 12.60330  | 71.14450   |           | 12.70421     | 70.60464       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES42             | On 01/02/2024 |            | Bond Future        | 12.75179  | 72.54832   |           | 12.85680     | 71.99739       |                   |            | 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 02/02/2023 |            | GOVI               | 875.30400 | 875.30400  |           | 871.12000    | 871.12000      |                   |            | 0.00  | 0.00         | 0                | 95.0          |
| GOVI             | On 04/05/2023 |            | GOVI               | 892.00400 | 892.00400  |           | 887.74400    | 887.74400      |                   |            | 0.00  | 0.00         | 0                | 842.0         |
| GOVI             | On 03/08/2023 |            | GOVI               | 909.52900 | 909.52900  |           | 905.18700    | 905.18700      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| GOVI             | On 02/11/2023 |            | GOVI               | 927.23300 | 927.23300  |           | 922.80500    | 922.80500      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| GOVI             | On 01/02/2024 |            | GOVI               | 945.35700 | 945.35700  |           | 940.84100    | 940.84100      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2025            | On 02/02/2023 |            | Bond Future        | 166.18780 | 166.18780  |           | 166.19329    | 166.19329      |                   |            | 0.00  | 0.00         | 0                | 5,572.0       |
| I2025            | On 04/05/2023 |            | Bond Future        | 169.39995 | 169.39995  |           | 169.40800    | 169.40800      |                   |            | 0.00  | 0.00         | 0                | 5,237.0       |
| I2025            | On 03/08/2023 |            | Bond Future        | 171.02892 | 171.02892  |           | 171.03796    | 171.03796      |                   |            | 0.00  | 0.00         | 0                | 214.0         |
| I2025            | On 02/11/2023 |            | Bond Future        | 174.39682 | 174.39682  |           | 174.40515    | 174.40515      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2025            | On 01/02/2024 |            | Bond Future        | 176.05747 | 176.05747  |           | 176.06508    | 176.06508      |                   |            | 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 02/02/2023 |            | Bond Future        | 120.52810 | 120.52810  |           | 120.76308    | 120.76308      |                   |            | 0.00  | 0.00         | 0                | 824.0         |
| I2029            | On 04/05/2023 |            | Bond Future        | 121.56114 | 121.56114  |           | 121.80253    | 121.80253      |                   |            | 0.00  | 0.00         | 0                | 1,045.0       |
| I2029            | On 03/08/2023 |            | Bond Future        | 123.97866 | 123.97866  |           | 124.22520    | 124.22520      |                   |            | 0.00  | 0.00         | 0                | 728.0         |
| I2029            | On 02/11/2023 |            | Bond Future        | 125.09344 | 125.09344  |           | 125.34430    | 125.34430      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2029            | On 01/02/2024 |            | Bond Future        | 127.56560 | 127.56560  |           | 127.82078    | 127.82078      |                   |            | 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 02/02/2023 |            | Bond Future        | 114.63784 | 114.63784  |           | 114.93220    | 114.93220      |                   |            | 0.00  | 8,941,751.52 | 78               | 955.0         |
| I2033            | On 04/05/2023 |            | Bond Future        | 115.46785 | 115.46785  |           | 115.76955    | 115.76955      |                   |            | 0.00  | 9,006,492.30 | 78               | 1,548.0       |

| 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 03/08/2023 | Bond Future            | 117.76416 | 117.76416  |           | 118.07223    | 118.07223      |                   |            | 0.00  | 0.00         | 0                | 6,141.0       |
| I2033            |        | On 02/11/2023 | Bond Future            | 118.66715 | 118.66715  |           | 118.98085    | 118.98085      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2033            |        | On 01/02/2024 | Bond Future            | 121.01228 | 121.01228  |           | 121.33156    | 121.33156      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2033            |        | On 28/02/2023 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2038            |        | On 02/02/2023 | Bond Future            | 125.92835 | 125.92835  |           | 126.29913    | 126.29913      |                   |            | 0.00  | 9,192,769.55 | 73               | 1,263.0       |
| I2038            |        | On 04/05/2023 | Bond Future            | 128.36225 | 128.36225  |           | 128.74212    | 128.74212      |                   |            | 0.00  | 9,370,444.25 | 73               | 4,627.0       |
| I2038            |        | On 03/08/2023 | Bond Future            | 128.95764 | 128.95764  |           | 129.34593    | 129.34593      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2038            |        | On 02/11/2023 | Bond Future            | 131.49684 | 131.49684  |           | 131.89203    | 131.89203      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2038            |        | On 01/02/2024 | Bond Future            | 132.08626 | 132.08626  |           | 132.48846    | 132.48846      |                   |            | 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 02/02/2023 | Bond Future            | 112.39417 | 112.39417  |           | 112.38565    | 112.38565      |                   |            | 0.00  | 0.00         | 0                | 5,482.0       |
| I2046            |        | On 04/05/2023 | Bond Future            | 112.52920 | 112.52920  |           | 112.52224    | 112.52224      |                   |            | 0.00  | 0.00         | 0                | 17,311.0      |
| I2046            |        | On 03/08/2023 | Bond Future            | 114.76722 | 114.76722  |           | 114.76041    | 114.76041      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2046            |        | On 02/11/2023 | Bond Future            | 114.94249 | 114.94249  |           | 114.93513    | 114.93513      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2046            |        | On 01/02/2024 | Bond Future            | 117.21358 | 117.21358  |           | 117.20549    | 117.20549      |                   |            | 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 02/02/2023 | Bond Future            | 112.66586 | 112.66586  |           | 112.85654    | 112.85654      |                   |            | 0.00  | 5,633,293.00 | 50               | 3,214.0       |
| I2050            |        | On 04/05/2023 | Bond Future            | 114.84364 | 114.84364  |           | 115.03955    | 115.03955      |                   |            | 0.00  | 5,742,182.00 | 50               | 13,224.0      |
| I2050            |        | On 03/08/2023 | Bond Future            | 114.94993 | 114.94993  |           | 115.15032    | 115.15032      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2050            |        | On 02/11/2023 | Bond Future            | 117.21323 | 117.21323  |           | 117.41703    | 117.41703      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2050            |        | On 01/02/2024 | Bond Future            | 117.29238 | 117.29238  |           | 117.49948    | 117.49948      |                   |            | 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 02/02/2023 | Index Future           | 321.89100 | 321.89100  |           | 322.43100    | 322.43100      |                   |            | 0.00  | 0.00         | 0                | 151.0         |
| IGOV             |        | On 04/05/2023 | Index Future           | 328.11300 | 328.11300  |           | 328.66500    | 328.66500      |                   |            | 0.00  | 0.00         | 0                | 656.0         |
| IGOV             |        | On 03/08/2023 | Index Future           | 334.63800 | 334.63800  |           | 335.20200    | 335.20200      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| IGOV             |        | On 02/11/2023 | Index Future           | 341.22900 | 341.22900  |           | 341.80300    | 341.80300      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| IGOV             |        | On 01/02/2024 | Index Future           | 347.97400 | 347.97400  |           | 348.55900    | 348.55900      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     |        | On 15/02/2023 | Jibar Tradeable Future | 7.45500   | 92.54500   |           | 7.47500      | 92.52500       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     |        | On 15/03/2023 | Jibar Tradeable Future | 7.46500   | 92.53500   |           | 7.48000      | 92.52000       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     |        | On 19/04/2023 | Jibar Tradeable Future | 7.56500   | 92.43500   |           | 7.58500      | 92.41500       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     |        | On 17/05/2023 | Jibar Tradeable Future | 7.57000   | 92.43000   |           | 7.57500      | 92.42500       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     |        | On 21/06/2023 | Jibar Tradeable Future | 7.57500   | 92.42500   |           | 7.58000      | 92.42000       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     |        | On 19/07/2023 | Jibar Tradeable Future | 7.54500   | 92.45500   |           | 7.54500      | 92.45500       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     |        | On 20/09/2023 | Jibar Tradeable Future | 7.51000   | 92.49000   |           | 7.52000      | 92.48000       |                   |            | 0.00  | 0.00         | 0                | 75.0          |
| JIBAR FUTURE     |        | On 20/12/2023 | Jibar Tradeable Future | 7.28500   | 92.71500   |           | 7.29500      | 92.70500       |                   |            | 0.00  | 0.00         | 0                | 272.0         |
| JIBAR FUTURE     |        | On 20/03/2024 | Jibar Tradeable Future | 7.24500   | 92.75500   |           | 7.26000      | 92.74000       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     |        | On 19/06/2024 | Jibar Tradeable Future | 7.02500   | 92.97500   |           | 7.04000      | 92.96000       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| JIBAR FUTURE     |        | On 18/09/2024 | Jibar Tradeable Future | 7.02000   | 92.98000   |           | 7.04000      | 92.96000       |                   |            | 0.00  | 0.00         | 0                | 68.0          |

| Contract Details |               |                        | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Options Interest |
|------------------|---------------|------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|------------------|
| JIBAR FUTURE     | On 18/12/2024 | Jibar Tradeable Future |        |            | 7.02500     |       | 92.97500   |             | 7.05000      | 92.95000       |                   |            | 0.00  | 0.00           | 0                | 0.0              |
| R186             | On 02/02/2023 | Bond Future            |        |            | 8.05552     |       | 109.35253  |             | 8.11227      | 109.15806      |                   | 4.54       | 0.00  | 17,715,109.86  | 162              | 41,219.0         |
| R186             | On 04/05/2023 | Bond Future            |        |            | 8.08467     |       | 111.43889  |             | 8.14563      | 111.24238      |                   | 4.62       | 0.00  | 37,109,150.37  | 333              | 100,681.0        |
| R186             | On 04/05/2023 | Bond Future            | 8.36   | Call       | 1,536.36000 |       | 1.53636    | 1,419.25000 | 1.41925      | 1,536.360      |                   | 4.66       | 0.64  | 0.00           | 0                | 200.0            |
| R186             | On 04/05/2023 | Bond Future            | 8.36   | Put        | 652.36000   |       | 0.65236    | 731.76000   | 0.73176      | 652.360        |                   | 4.66       | 0.36  | 0.00           | 0                | 200.0            |
| R186             | On 03/08/2023 | Bond Future            |        |            | 8.09570     |       | 108.32422  |             | 8.16190      | 108.12421      |                   | 4.44       | 0.00  | 0.00           | 0                | 0.0              |
| R186             | On 02/11/2023 | Bond Future            |        |            | 8.11391     |       | 110.43154  |             | 8.18652      | 110.22707      |                   | 4.18       | 0.00  | 1,546,041.56   | 14               | 1,271.0          |
| R186             | On 02/11/2023 | Bond Future            | 9.15   | Call       | 3,540.10000 |       | 3.54010    | 3,390.65000 | 3.39065      | 3,540.100      |                   | 4.62       | 0.75  | 0.00           | 0                | 1,715.0          |
| R186             | On 02/11/2023 | Bond Future            | 10.42  | Put        | 214.27000   |       | 0.21427    | 235.30000   | 0.23530      | 214.270        |                   | 5.15       | 0.09  | 0.00           | 0                | 1,715.0          |
| R186             | On 01/02/2024 | Bond Future            |        |            | 8.13251     |       | 107.28462  |             | 8.21264      | 107.07561      |                   | 4.05       | 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 02/02/2023 | Bond Future            |        |            | 329.13878   |       | 329.13878  |             | 329.14077    | 329.14077      |                   |            | 0.00  | 8,886,747.06   | 27               | 773.0            |
| R197             | On 04/05/2023 | Bond Future            |        |            | 335.50051   |       | 335.50051  |             | 335.50744    | 335.50744      |                   |            | 0.00  | 9,058,513.77   | 27               | 309.0            |
| R197             | On 03/08/2023 | Bond Future            |        |            | 333.10804   |       | 333.10804  |             | 333.11616    | 333.11616      |                   |            | 0.00  | 0.00           | 0                | 0.0              |
| R197             | On 02/11/2023 | Bond Future            |        |            | 339.66670   |       | 339.66670  |             | 339.67320    | 339.67320      |                   |            | 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 02/02/2023 | Bond Future            |        |            | 245.58938   |       | 245.58938  |             | 246.69298    | 246.69298      |                   |            | 0.00  | 0.00           | 0                | 1,246.0          |
| R202             | On 04/05/2023 | Bond Future            |        |            | 250.33628   |       | 250.33628  |             | 251.46483    | 251.46483      |                   |            | 0.00  | 0.00           | 0                | 4,903.0          |
| R202             | On 03/08/2023 | Bond Future            |        |            | 250.50014   |       | 250.50014  |             | 251.65182    | 251.65182      |                   |            | 0.00  | 0.00           | 0                | 460.0            |
| R202             | On 02/11/2023 | Bond Future            |        |            | 255.43257   |       | 255.43257  |             | 256.60589    | 256.60589      |                   |            | 0.00  | 0.00           | 0                | 0.0              |
| R202             | On 01/02/2024 | Bond Future            |        |            | 255.53637   |       | 255.53637  |             | 256.73146    | 256.73146      |                   |            | 0.00  | 0.00           | 0                | 0.0              |
| R202             | On 07/12/2023 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0              |
| R2023            | On 28/02/2023 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0              |
| R2030            | On 02/02/2023 | Bond Future            |        |            | 9.58613     |       | 92.21163   |             | 9.65965      | 91.86317       |                   | 9.95       | 0.00  | 36,423,593.85  | 395              | 34,304.0         |
| R2030            | On 02/02/2023 | Bond Future            | 8.81   | Call       | 0.00000     |       | 0.00000    | 0.00000     | 0.00000      | 0.00000        | 0.000             | 6.65       | 0.00  | 0.00           | 0                | 102.0            |
| R2030            | On 02/02/2023 | Bond Future            | 9.08   | Call       | 0.00000     |       | 0.00000    | 0.00000     | 0.00000      | 0.00000        | 0.000             | 7.74       | 0.00  | 0.00           | 0                | 388.0            |
| R2030            | On 02/02/2023 | Bond Future            | 9.66   | Put        | 61.18000    |       | 0.06118    | 261.96000   | 0.26196      | 61.180         |                   | 9.69       | 0.23  | 0.00           | 0                | 102.0            |
| R2030            | On 02/02/2023 | Bond Future            | 9.83   | Call       | 1,151.01000 |       | 1.15101    | 842.59000   | 0.84259      | 1,151.010      |                   | 10.17      | 0.99  | 35,343,077.08  | 388              | 0.0              |
| R2030            | On 02/02/2023 | Bond Future            | 9.94   | Put        | 0.06000     |       | 0.00006    | 8.65000     | 0.00865      | 0.060          |                   | 10.46      | 0.00  | 0.00           | 0                | 102.0            |
| R2030            | On 02/02/2023 | Bond Future            | 11.16  | Put        | 0.00000     |       | 0.00000    | 0.00000     | 0.00000      | 0.000          |                   | 13.16      | 0.00  | 0.00           | 0                | 388.0            |
| R2030            | On 02/02/2023 | Bond Future            | 11.35  | Call       | 7,919.14000 |       | 7.91914    | 7,570.68000 | 7.57068      | 7,919.140      |                   | 13.52      | 1.00  | 0.00           | 0                | 5,000.0          |
| R2030            | On 02/02/2023 | Bond Future            | 11.55  | Call       | 8,761.54000 |       | 8.76154    | 8,413.08000 | 8.41308      | 8,761.540      |                   | 13.91      | 1.00  | 0.00           | 0                | 5,000.0          |
| R2030            | On 04/05/2023 | Bond Future            |        |            | 9.68061     |       | 93.97100   |             | 9.75753      | 93.61724       |                   | 10.40      | 0.00  | 122,632,155.00 | 1,305            | 81,752.0         |
| R2030            | On 04/05/2023 | Bond Future            | 9.03   | Call       | 777.92000   |       | 0.77792    | 694.02000   | 0.69402      | 777.920        |                   | 10.12      | 0.27  | 0.00           | 0                | 388.0            |

| 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 04/05/2023 | Bond Future        | 9.58   | Call       | 1,719.01000 | 1.71901   | 1,567.44000 | 1.56744   | 1,719.010    | 10.30          | 0.47              | 0.00           | 0     | 150.0       |                  |               |
| R2030            | On 04/05/2023 | Bond Future        | 9.67   | Call       | 1,924.32000 | 1.92432   | 1,760.80000 | 1.76080   | 1,924.320    | 10.35          | 0.51              | 0.00           | 0     | 479.0       |                  |               |
| R2030            | On 04/05/2023 | Bond Future        | 9.78   | Call       | 2,193.62000 | 2.19362   | 2,015.59000 | 2.01559   | 2,193.620    | 10.42          | 0.55              | 0.00           | 0     | 388.0       |                  |               |
| R2030            | On 04/05/2023 | Bond Future        | 10.00  | Call       | 2,791.22000 | 2.79122   | 2,585.07000 | 2.58507   | 2,791.220    | 10.59          | 0.63              | 0.00           | 0     | 1,080.0     |                  |               |
| R2030            | On 04/05/2023 | Bond Future        | 10.42  | Call       | 4,111.89000 | 4.11189   | 3,858.69000 | 3.85869   | 4,111.890    | 10.96          | 0.75              | 0.00           | 0     | 479.0       |                  |               |
| R2030            | On 04/05/2023 | Bond Future        | 10.65  | Call       | 4,910.05000 | 4.91005   | 4,635.83000 | 4.63583   | 4,910.050    | 11.18          | 0.81              | 0.00           | 0     | 350.0       |                  |               |
| R2030            | On 04/05/2023 | Bond Future        | 11.34  | Put        | 219.11000   | 0.21911   | 255.55000   | 0.25555   | 219.110      | 11.86          | 0.08              | 0.00           | 0     | 150.0       |                  |               |
| R2030            | On 04/05/2023 | Bond Future        | 11.62  | Put        | 146.11000   | 0.14611   | 171.98000   | 0.17198   | 146.110      | 12.14          | 0.06              | 0.00           | 0     | 388.0       |                  |               |
| R2030            | On 04/05/2023 | Bond Future        | 12.04  | Put        | 69.10000    | 0.06910   | 82.94000    | 0.08294   | 69.100       | 12.27          | 0.03              | 0.00           | 0     | 1,080.0     |                  |               |
| R2030            | On 04/05/2023 | Bond Future        | 12.50  | Put        | 26.35000    | 0.02635   | 32.46000    | 0.03246   | 26.350       | 12.27          | 0.01              | 0.00           | 0     | 479.0       |                  |               |
| R2030            | On 04/05/2023 | Bond Future        | 12.57  | Put        | 22.56000    | 0.02256   | 27.90000    | 0.02790   | 22.560       | 12.27          | 0.01              | 0.00           | 0     | 350.0       |                  |               |
| R2030            | On 03/08/2023 | Bond Future        |        |            | 9.77194     | 91.81037  |             | 9.85283   | 91.44998     | 10.32          | 0.00              | 0.00           | 0     | 5,629.0     |                  |               |
| R2030            | On 03/08/2023 | Bond Future        | 10.40  | Call       | 4,308.83000 | 4.30883   | 4,077.46000 | 4.07746   | 4,308.830    | 10.63          | 0.67              | 0.00           | 0     | 1,012.0     |                  |               |
| R2030            | On 03/08/2023 | Bond Future        | 10.65  | Call       | 5,072.74000 | 5.07274   | 4,821.91000 | 4.82191   | 5,072.740    | 10.84          | 0.72              | 0.00           | 0     | 350.0       |                  |               |
| R2030            | On 03/08/2023 | Bond Future        | 12.59  | Put        | 181.69000   | 0.18169   | 204.21000   | 0.20421   | 181.690      | 12.09          | 0.05              | 0.00           | 0     | 1,012.0     |                  |               |
| R2030            | On 03/08/2023 | Bond Future        | 12.89  | Put        | 121.63000   | 0.12163   | 137.75000   | 0.13775   | 121.630      | 12.09          | 0.04              | 0.00           | 0     | 350.0       |                  |               |
| R2030            | On 02/11/2023 | Bond Future        |        |            | 9.86548     | 93.59626  |             | 9.95070   | 93.22841     | 9.41           | 0.00              | 0.00           | 0     | 149.0       |                  |               |
| R2030            | On 01/02/2024 | Bond Future        |        |            | 9.96749     | 91.41929  |             | 10.05752  | 91.04376     | 9.21           | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   | 100.00000 |             | 100.00000 | 100.00000    |                | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2032            | On 02/02/2023 | Bond Future        |        |            | 10.25125    | 91.22981  |             | 10.31513  | 90.88663     | 11.88          | 0.00              | 19,979,328.39  | 219   | 51,613.0    |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 9.31   | Call       | 0.00000     | 0.00000   | 0.00000     | 0.00000   | 0.000        | 8.47           | 0.00              | 0.00           | 0     | 454.0       |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 9.47   | Call       | 0.00000     | 0.00000   | 0.00000     | 0.00000   | 0.000        | 9.13           | 0.00              | 0.00           | 0     | 500.0       |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 9.92   | Call       | 0.04000     | 0.00004   | 0.38000     | 0.00038   | 0.040        | 10.86          | 0.00              | 0.00           | 0     | 750.0       |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 10.16  | Put        | 550.37000   | 0.55037   | 893.97000   | 0.89397   | 550.370      | 11.61          | 0.81              | 0.00           | 0     | 454.0       |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 10.22  | Call       | 150.51000   | 0.15051   | 124.95000   | 0.12495   | 150.510      | 11.79          | 0.38              | 17,430,854.97  | 500   | 0.0         |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 10.30  | Call       | 383.21000   | 0.38321   | 283.87000   | 0.28387   | 383.210      | 12.02          | 0.68              | 0.00           | 0     | 8,000.0     |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 10.50  | Put        | 2.73000     | 0.00273   | 50.53000    | 0.05053   | 2.730        | 12.59          | 0.01              | 0.00           | 0     | 454.0       |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 10.67  | Call       | 2,217.92000 | 2.21792   | 1,879.49000 | 1.87949   | 2,217.920    | 13.05          | 1.00              | 68,146,645.44  | 750   | 0.0         |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 11.45  | Put        | 0.00000     | 0.00000   | 0.00000     | 0.00000   | 0.000        | 14.90          | 0.00              | 0.00           | 0     | 8,000.0     |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 11.50  | Put        | 0.00000     | 0.00000   | 0.00000     | 0.00000   | 0.000        | 15.00          | 0.00              | 0.00           | 0     | 8,000.0     |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 11.84  | Put        | 0.00000     | 0.00000   | 0.00000     | 0.00000   | 0.000        | 15.71          | 0.00              | 0.00           | 0     | 500.0       |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 12.75  | Put        | 0.00000     | 0.00000   | 0.00000     | 0.00000   | 0.000        | 16.57          | 0.00              | 0.00           | 0     | 750.0       |                  |               |
| R2032            | On 04/05/2023 | Bond Future        |        |            | 10.35597    | 88.81081  |             | 10.42235  | 88.46251     | 13.22          | 0.00              | 208,527,781.88 | 2,348 | 184,407.0   |                  |               |
| R2032            | On 04/05/2023 | Bond Future        | 9.85   | Call       | 1,174.78000 | 1.17478   | 1,074.82000 | 1.07482   | 1,174.780    | 12.63          | 0.33              | 0.00           | 0     | 6,500.0     |                  |               |
| R2032            | On 04/05/2023 | Bond Future        | 10.03  | Call       | 1,524.72000 | 1.52472   | 1,403.40000 | 1.40340   | 1,524.720    | 12.75          | 0.39              | 0.00           | 0     | 730.0       |                  |               |
| R2032            | On 04/05/2023 | Bond Future        | 10.53  | Call       | 2,828.08000 | 2.82808   | 2,644.64000 | 2.64464   | 2,828.080    | 13.26          | 0.57              | 0.00           | 0     | 730.0       |                  |               |
| R2032            | On 04/05/2023 | Bond Future        | 10.62  | Call       | 3,109.12000 | 3.10912   | 2,914.94000 | 2.91494   | 3,109.120    | 13.36          | 0.60              | 0.00           | 0     | 400.0       |                  |               |
| R2032            | On 04/05/2023 | Bond Future        | 11.00  | Put        | 1,112.76000 | 1.11276   | 1,225.47000 | 1.22547   | 1,112.760    | 13.83          | 0.28              | 0.00           | 0     | 13,000.0    |                  |               |
| R2032            | On 04/05/2023 | Bond Future        | 11.06  | Put        | 1,035.27000 | 1.03527   | 1,142.14000 | 1.14214   | 1,035.270    | 13.91          | 0.26              | 0.00           | 0     | 730.0       |                  |               |
| R2032            | On 04/05/2023 | Bond Future        | 11.37  | Call       | 5,835.14000 | 5.83514   | 5,566.85000 | 5.56685   | 5,835.140    | 14.30          | 0.81              | 0.00           | 0     | 400.0       |                  |               |
| R2032            | On 04/05/2023 | Bond Future        | 13.43  | Put        | 27.77000    | 0.02777   | 33.23000    | 0.03323   | 27.770       | 15.70          | 0.01              | 0.00           | 0     | 400.0       |                  |               |
| R2032            | On 03/08/2023 | Bond Future        |        |            | 10.45532    | 90.55593  |             | 10.52454  | 90.20109     | 12.66          | 0.00              | 0.00           | 0     | 2,600.0     |                  |               |

| Contract Details |    |            | Strike             | Call / Put | MTM  | Yield       | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta          | Delta Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|------------|------|-------------|------------|-------------|--------------|----------------|-------------------|------------|----------------|-------------|------------------|---------------|
| R2032            | On | 03/08/2023 | Bond Future        | 9.60       | Call | 1,388.62000 | 1.38862    | 1,293.00000 | 1.29300      | 1,388.620      | 12.03             | 0.30       | 0.00           | 0           | 1,500.0          |               |
| R2032            | On | 03/08/2023 | Bond Future        | 10.30      | Call | 2,818.93000 | 2.81893    | 2,661.17000 | 2.66117      | 2,818.930      | 12.48             | 0.48       | 0.00           | 0           | 1,500.0          |               |
| R2032            | On | 03/08/2023 | Bond Future        | 11.90      | Call | 8,067.02000 | 8.06702    | 7,790.71000 | 7.79071      | 8,067.020      | 14.16             | 0.80       | 0.00           | 0           | 5,000.0          |               |
| R2032            | On | 02/11/2023 | Bond Future        |            |      | 10.56490    | 88.15912   | 10.63732    | 87.79691     |                | 12.18             | 0.00       | 0.00           | 0           | 0.0              |               |
| R2032            | On | 01/02/2024 | Bond Future        |            |      | 10.67986    | 89.88036   | 10.75568    | 89.51059     |                | 11.78             | 0.00       | 0.00           | 0           | 0.0              |               |
| R2032            | On | 31/03/2032 | Price Contribution |            |      | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.0              |               |
| R2035            | On | 02/02/2023 | Bond Future        |            |      | 10.83637    | 90.88111   | 10.92564    | 90.34589     |                | 13.35             | 0.00       | 21,175,298.63  | 233         | 89,072.0         |               |
| R2035            | On | 02/02/2023 | Bond Future        | 9.81       | Call | 0.00000     | 0.00000    | 0.00000     | 0.00000      | 0.000          | 13.05             | 0.00       | 0.00           | 0           | 582.0            |               |
| R2035            | On | 02/02/2023 | Bond Future        | 9.89       | Call | 0.00000     | 0.00000    | 0.00000     | 0.00000      | 0.000          | 12.64             | 0.00       | 0.00           | 0           | 388.0            |               |
| R2035            | On | 02/02/2023 | Bond Future        | 10.30      | Call | 0.00000     | 0.00000    | 0.00000     | 0.00000      | 0.000          | 12.40             | 0.00       | 0.00           | 0           | 976.0            |               |
| R2035            | On | 02/02/2023 | Bond Future        | 10.64      | Call | 6.02000     | 0.00602    | 7.38000     | 0.00738      | 6.020          | 12.82             | 0.03       | 0.00           | 0           | 388.0            |               |
| R2035            | On | 02/02/2023 | Bond Future        | 10.66      | Put  | 1,081.38000 | 1.08138    | 1,617.28000 | 1.61728      | 1,081.380      | 12.84             | 0.96       | 0.00           | 0           | 582.0            |               |
| R2035            | On | 02/02/2023 | Bond Future        | 11.05      | Call | 1,278.37000 | 1.27837    | 840.71000   | 0.84071      | 1,278.370      | 13.43             | 0.98       | 86,272,591.74  | 976         | 0.0              |               |
| R2035            | On | 02/02/2023 | Bond Future        | 11.06      | Put  | 4.13000     | 0.00413    | 91.53000    | 0.09153      | 4.130          | 13.44             | 0.02       | 0.00           | 0           | 582.0            |               |
| R2035            | On | 02/02/2023 | Bond Future        | 11.98      | Put  | 0.00000     | 0.00000    | 0.00000     | 0.00000      | 0.000          | 14.91             | 0.00       | 0.00           | 0           | 388.0            |               |
| R2035            | On | 02/02/2023 | Bond Future        | 13.22      | Put  | 0.00000     | 0.00000    | 0.00000     | 0.00000      | 0.000          | 16.42             | 0.00       | 0.00           | 0           | 976.0            |               |
| R2035            | On | 04/05/2023 | Bond Future        |            |      | 10.94639    | 88.11240   | 11.03889    | 87.56841     |                | 14.92             | 0.00       | 188,296,198.80 | 2,137       | 156,288.0        |               |
| R2035            | On | 04/05/2023 | Bond Future        | 9.85       | Call | 442.19000   | 0.44219    | 374.86000   | 0.37486      | 442.190        | 13.68             | 0.15       | 0.00           | 0           | 388.0            |               |
| R2035            | On | 04/05/2023 | Bond Future        | 10.42      | Call | 1,256.58000 | 1.25658    | 1,102.00000 | 1.10200      | 1,256.580      | 14.14             | 0.32       | 0.00           | 0           | 491.0            |               |
| R2035            | On | 04/05/2023 | Bond Future        | 10.55      | Call | 1,536.99000 | 1.53699    | 1,357.90000 | 1.35790      | 1,536.990      | 14.29             | 0.37       | 0.00           | 0           | 770.0            |               |
| R2035            | On | 04/05/2023 | Bond Future        | 10.60      | Call | 1,655.70000 | 1.65570    | 1,466.90000 | 1.46690      | 1,655.700      | 14.36             | 0.39       | 0.00           | 0           | 388.0            |               |
| R2035            | On | 04/05/2023 | Bond Future        | 11.05      | Call | 2,952.04000 | 2.95204    | 2,675.08000 | 2.67508      | 2,952.040      | 14.99             | 0.55       | 0.00           | 0           | 770.0            |               |
| R2035            | On | 04/05/2023 | Bond Future        | 11.17      | Call | 3,361.39000 | 3.36139    | 3,061.90000 | 3.06190      | 3,361.390      | 15.17             | 0.59       | 0.00           | 0           | 491.0            |               |
| R2035            | On | 04/05/2023 | Bond Future        | 11.80      | Put  | 994.41000   | 0.99441    | 1,138.37000 | 1.13837      | 994.410        | 16.13             | 0.23       | 0.00           | 0           | 1,035.0          |               |
| R2035            | On | 04/05/2023 | Bond Future        | 11.87      | Put  | 914.69000   | 0.91469    | 1,049.64000 | 1.04964      | 914.690        | 16.24             | 0.21       | 0.00           | 0           | 770.0            |               |
| R2035            | On | 04/05/2023 | Bond Future        | 12.46      | Put  | 441.60000   | 0.44160    | 516.89000   | 0.51689      | 441.600        | 17.10             | 0.12       | 0.00           | 0           | 388.0            |               |
| R2035            | On | 04/05/2023 | Bond Future        | 13.18      | Put  | 165.19000   | 0.16519    | 198.39000   | 0.19839      | 165.190        | 17.88             | 0.05       | 0.00           | 0           | 491.0            |               |
| R2035            | On | 03/08/2023 | Bond Future        |            |      | 11.05314    | 89.84373   | 11.14927    | 89.28927     |                | 14.88             | 0.00       | 0.00           | 0           | 2,561.0          |               |
| R2035            | On | 02/11/2023 | Bond Future        |            |      | 11.17207    | 87.08926   | 11.27216    | 86.52357     |                | 14.72             | 0.00       | 0.00           | 0           | 123.0            |               |
| R2035            | On | 01/02/2024 | Bond Future        |            |      | 11.29949    | 88.78982   | 11.40384    | 88.21266     |                | 14.27             | 0.00       | 0.00           | 0           | 0.0              |               |
| R2035            | On | 28/02/2035 | Price Contribution |            |      | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.0              |               |
| R2037            | On | 02/02/2023 | Bond Future        |            |      | 11.08631    | 81.99255   | 11.18041    | 81.42429     |                | 15.19             | 0.00       | 20,662,122.60  | 252         | 38,244.0         |               |
| R2037            | On | 02/02/2023 | Bond Future        | 11.10      | Call | 299.18000   | 0.29918    | 168.31000   | 0.16831      | 299.180        | 14.93             | 0.55       | 0.00           | 0           | 577.0            |               |
| R2037            | On | 02/02/2023 | Bond Future        | 11.97      | Put  | 0.00000     | 0.00000    | 0.00000     | 0.00000      | 0.000          | 16.50             | 0.00       | 0.00           | 0           | 577.0            |               |
| R2037            | On | 04/05/2023 | Bond Future        |            |      | 11.20134    | 83.55689   | 11.29877    | 82.97903     |                | 16.16             | 0.00       | 56,317,343.86  | 674         | 61,245.0         |               |
| R2037            | On | 04/05/2023 | Bond Future        | 10.95      | Call | 1,959.79000 | 1.95979    | 1,737.72000 | 1.73772      | 1,959.790      | 15.70             | 0.43       | 0.00           | 0           | 703.0            |               |
| R2037            | On | 04/05/2023 | Bond Future        | 11.03      | Call | 2,178.70000 | 2.17870    | 1,940.08000 | 1.94008      | 2,178.700      | 15.82             | 0.45       | 0.00           | 0           | 400.0            |               |
| R2037            | On | 04/05/2023 | Bond Future        | 11.78      | Call | 4,777.79000 | 4.77779    | 4,396.25000 | 4.39625      | 4,777.790      | 17.03             | 0.70       | 0.00           | 0           | 400.0            |               |
| R2037            | On | 04/05/2023 | Bond Future        | 11.94      | Put  | 1,193.80000 | 1.19380    | 1,365.15000 | 1.36515      | 1,193.800      | 17.30             | 0.26       | 0.00           | 0           | 703.0            |               |
| R2037            | On | 04/05/2023 | Bond Future        | 13.73      | Put  | 114.22000   | 0.11422    | 139.52000   | 0.13952      | 114.220        | 19.38             | 0.03       | 0.00           | 0           | 400.0            |               |
| R2037            | On | 03/08/2023 | Bond Future        |            |      | 11.31565    | 80.94125   | 11.41681    | 80.35231     |                | 16.97             | 0.00       | 0.00           | 0           | 71,091.0         |               |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2037            | On 03/08/2023 | Bond Future        | 10.30  | Call       | 1,427.64000 |       | 1.42764    | 1,281.99000 | 1.28199      | 1,427.640      |                   | 15.86      | 0.27  | 0.00           | 0                | 1,800.00      |
| R2037            | On 03/08/2023 | Bond Future        | 11.00  | Call       | 2,909.62000 |       | 2.90962    | 2,665.31000 | 2.66531      | 2,909.620      |                   | 16.33      | 0.44  | 0.00           | 0                | 1,800.00      |
| R2037            | On 02/11/2023 | Bond Future        |        |            | 11.42958    |       | 82.51549   | 11.53461    | 81.91473     |                |                   | 15.99      | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 01/02/2024 | Bond Future        |        |            | 11.55062    |       | 79.87150   | 11.65984    | 79.25859     |                |                   | 16.60      | 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 02/02/2023 | Bond Future        |        |            | 11.24130    |       | 83.34414   | 11.33033    | 82.76760     |                |                   | 16.23      | 0.00  | 3,167,077.32   | 38               | 86,260.00     |
| R2040            | On 02/02/2023 | Bond Future        | 10.21  | Call       | 0.00000     |       | 0.00000    | 0.00000     | 0.00000      | 0.000          |                   | 14.93      | 0.00  | 0.00           | 0                | 388.00        |
| R2040            | On 02/02/2023 | Bond Future        | 10.96  | Call       | 0.76000     |       | 0.00076    | 1.96000     | 0.00196      | 0.760          |                   | 15.70      | 0.00  | 0.00           | 0                | 388.00        |
| R2040            | On 02/02/2023 | Bond Future        | 11.19  | Call       | 144.76000   |       | 0.14476    | 96.47000    | 0.09647      | 144.760        |                   | 16.12      | 0.32  | 0.00           | 0                | 563.00        |
| R2040            | On 02/02/2023 | Bond Future        | 12.07  | Put        | 0.00000     |       | 0.00000    | 0.00000     | 0.00000      | 0.000          |                   | 17.82      | 0.00  | 0.00           | 0                | 563.00        |
| R2040            | On 02/02/2023 | Bond Future        | 12.27  | Put        | 0.00000     |       | 0.00000    | 0.00000     | 0.00000      | 0.000          |                   | 18.21      | 0.00  | 0.00           | 0                | 388.00        |
| R2040            | On 04/05/2023 | Bond Future        |        |            | 11.35504    |       | 84.93433   | 11.44716    | 84.34801     |                |                   | 17.28      | 0.00  | 63,955,550.49  | 753              | 49,088.00     |
| R2040            | On 04/05/2023 | Bond Future        | 10.17  | Call       | 435.99000   |       | 0.43599    | 370.55000   | 0.37055      | 435.990        |                   | 15.84      | 0.13  | 0.00           | 0                | 388.00        |
| R2040            | On 04/05/2023 | Bond Future        | 10.73  | Call       | 1,208.93000 |       | 1.20893    | 1,058.56000 | 1.05856      | 1,208.930      |                   | 16.14      | 0.29  | 0.00           | 0                | 486.00        |
| R2040            | On 04/05/2023 | Bond Future        | 10.92  | Call       | 1,628.34000 |       | 1.62834    | 1,440.66000 | 1.44066      | 1,628.340      |                   | 16.37      | 0.36  | 0.00           | 0                | 388.00        |
| R2040            | On 04/05/2023 | Bond Future        | 11.03  | Call       | 1,908.10000 |       | 1.90810    | 1,697.85000 | 1.69785      | 1,908.100      |                   | 16.52      | 0.40  | 0.00           | 0                | 684.00        |
| R2040            | On 04/05/2023 | Bond Future        | 11.48  | Call       | 3,333.19000 |       | 3.33319    | 3,029.71000 | 3.02971      | 3,333.190      |                   | 17.25      | 0.56  | 0.00           | 0                | 486.00        |
| R2040            | On 04/05/2023 | Bond Future        | 12.05  | Put        | 1,357.68000 |       | 1.35768    | 1,538.78000 | 1.53878      | 1,357.680      |                   | 18.25      | 0.27  | 0.00           | 0                | 684.00        |
| R2040            | On 04/05/2023 | Bond Future        | 12.78  | Put        | 584.11000   |       | 0.58411    | 677.34000   | 0.67734      | 584.110        |                   | 19.51      | 0.13  | 0.00           | 0                | 388.00        |
| R2040            | On 04/05/2023 | Bond Future        | 13.45  | Put        | 265.66000   |       | 0.26566    | 313.81000   | 0.31381      | 265.660        |                   | 20.64      | 0.07  | 0.00           | 0                | 486.00        |
| R2040            | On 03/08/2023 | Bond Future        |        |            | 11.46812    |       | 82.09528   | 11.56369    | 81.49773     |                |                   | 18.21      | 0.00  | 0.00           | 0                | 91,614.00     |
| R2040            | On 02/11/2023 | Bond Future        |        |            | 11.58035    |       | 83.69193   | 11.67950    | 83.08234     |                |                   | 17.17      | 0.00  | 0.00           | 0                | 84.00         |
| R2040            | On 01/02/2024 | Bond Future        |        |            | 11.69927    |       | 80.82056   | 11.80229    | 80.19860     |                |                   | 17.90      | 0.00  | 0.00           | 0                | 3.00          |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 02/02/2023 | Bond Future        |        |            | 11.32125    |       | 79.70636   | 11.40513    | 79.15615     |                |                   | 17.33      | 0.00  | 8,369,167.80   | 105              | 35,997.00     |
| R2044            | On 02/02/2023 | Bond Future        | 10.75  | Call       | 0.00000     |       | 0.00000    | 0.00000     | 0.00000      | 0.000          |                   | 16.03      | 0.00  | 0.00           | 0                | 2,500.00      |
| R2044            | On 02/02/2023 | Bond Future        | 11.00  | Call       | 0.17000     |       | 0.00017    | 0.78000     | 0.00078      | 0.170          |                   | 16.38      | 0.00  | 0.00           | 0                | 2,500.00      |
| R2044            | On 02/02/2023 | Bond Future        | 11.10  | Call       | 4.21000     |       | 0.00421    | 6.95000     | 0.00695      | 4.210          |                   | 16.56      | 0.02  | 2,294,958.54   | 1,700            | 0.00          |
| R2044            | On 02/02/2023 | Bond Future        | 11.70  | Call       | 2,435.03000 |       | 2.43503    | 1,898.15000 | 1.89815      | 2,435.030      |                   | 17.74      | 1.00  | 134,943,561.98 | 1,700            | 0.00          |
| R2044            | On 02/02/2023 | Bond Future        | 11.75  | Put        | 0.01000     |       | 0.00001    | 6.11000     | 0.00611      | 0.010          |                   | 17.84      | 0.00  | 0.00           | 0                | 2,500.00      |
| R2044            | On 02/02/2023 | Bond Future        | 12.00  | Put        | 0.00000     |       | 0.00000    | 0.05000     | 0.00005      | 0.000          |                   | 18.36      | 0.00  | 0.00           | 0                | 4,000.00      |
| R2044            | On 04/05/2023 | Bond Future        |        |            | 11.43085    |       | 81.22709   | 11.51757    | 80.66762     |                |                   | 18.46      | 0.00  | 107,869,575.52 | 1,328            | 55,886.00     |
| R2044            | On 04/05/2023 | Bond Future        | 11.75  | Put        | 2,133.58000 |       | 2.13358    | 2,368.37000 | 2.36837      | 2,133.580      |                   | 18.93      | 0.38  | 0.00           | 0                | 4,115.00      |
| R2044            | On 04/05/2023 | Bond Future        | 12.00  | Put        | 1,628.30000 |       | 1.62830    | 1,821.79000 | 1.82179      | 1,628.300      |                   | 19.40      | 0.31  | 0.00           | 0                | 4,115.00      |
| R2044            | On 04/05/2023 | Bond Future        | 12.25  | Put        | 1,236.49000 |       | 1.23649    | 1,393.97000 | 1.39397      | 1,236.490      |                   | 19.87      | 0.24  | 0.00           | 0                | 1,500.00      |
| R2044            | On 03/08/2023 | Bond Future        |        |            | 11.53966    |       | 78.44049   | 11.62956    | 77.87028     |                |                   | 19.49      | 0.00  | 0.00           | 0                | 21,473.00     |
| R2044            | On 02/11/2023 | Bond Future        |        |            | 11.64732    |       | 79.96600   | 11.74051    | 79.38430     |                |                   | 18.40      | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 01/02/2024 | Bond Future        |        |            | 11.76109    |       | 77.14699   | 11.85784    | 76.55348     |                |                   | 19.20      | 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          |



| 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 02/02/2023 | Bond Future        |        |            | 11.18115    | 83.53523  |            | 11.26474    | 82.96375     |                |                   | 17.06      | 0.00  | 24,642,892.85  | 295              | 54,143.0      |
| R2048            | On 02/02/2023 | Bond Future        | 11.00  | Call       | 12.42000    | 0.01242   |            | 15.36000    | 0.01536      | 12.420         |                   | 16.58      | 0.04  | 10,185,223.58  | 2,900            | 0.0           |
| R2048            | On 02/02/2023 | Bond Future        | 11.60  | Call       | 2,793.21000 | 2.79321   |            | 2,229.42000 | 2.22942      | 2,793.210      |                   | 17.78      | 1.00  | 241,331,873.40 | 2,900            | 0.0           |
| R2048            | On 04/05/2023 | Bond Future        |        |            | 11.28153    | 80.67060  |            | 11.36789    | 80.08951     |                |                   | 19.20      | 0.00  | 72,200,187.00  | 895              | 248,012.0     |
| R2048            | On 04/05/2023 | Bond Future        | 10.40  | Call       | 799.16000   | 0.79916   |            | 0.00000     | 0.00000      | 799.160        |                   | 17.62      | 0.21  | 24,974,666.37  | 1,500            | 1,500.0       |
| R2048            | On 04/05/2023 | Bond Future        | 11.10  | Call       | 2,425.41000 | 2.42541   |            | 0.00000     | 0.00000      | 2,425.410      |                   | 18.48      | 0.45  | 54,592,136.47  | 1,500            | 1,500.0       |
| R2048            | On 03/08/2023 | Bond Future        |        |            | 11.38158    | 82.21812  |            | 11.47103    | 81.62588     |                |                   | 19.20      | 0.00  | 0.00           | 0                | 0.0           |
| R2048            | On 02/11/2023 | Bond Future        |        |            | 11.48194    | 79.39802  |            | 11.57464    | 78.79382     |                |                   | 19.15      | 0.00  | 0.00           | 0                | 0.0           |
| R2048            | On 01/02/2024 | Bond Future        |        |            | 11.58533    | 80.98529  |            | 11.68147    | 80.36884     |                |                   | 18.91      | 0.00  | 0.00           | 0                | 13,000.0      |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R209             | On 02/02/2023 | Bond Future        |        |            | 10.87620    | 70.25413  |            | 10.96493    | 69.78702     |                |                   | 15.19      | 0.00  | 2,248,132.16   | 32               | 11,626.0      |
| R209             | On 04/05/2023 | Bond Future        |        |            | 10.97759    | 68.44333  |            | 11.06925    | 67.96837     |                |                   | 16.91      | 0.00  | 23,749,835.51  | 347              | 19,105.0      |
| R209             | On 04/05/2023 | Bond Future        | 10.00  | Call       | 489.23000   | 0.48923   |            | 417.71000   | 0.41771      | 489.230        |                   | 15.52      | 0.18  | 0.00           | 0                | 500.0         |
| R209             | On 04/05/2023 | Bond Future        | 10.50  | Call       | 1,202.16000 | 1.20216   |            | 1,058.41000 | 1.05841      | 1,202.160      |                   | 16.13      | 0.34  | 0.00           | 0                | 4,500.0       |
| R209             | On 04/05/2023 | Bond Future        | 11.00  | Call       | 2,374.19000 | 2.37419   |            | 2,145.09000 | 2.14509      | 2,374.190      |                   | 16.91      | 0.52  | 0.00           | 0                | 2,500.0       |
| R209             | On 04/05/2023 | Bond Future        | 11.00  | Put        | 2,257.63000 | 2.25763   |            | 2,503.49000 | 2.50349      | 2,257.630      |                   | 16.91      | 0.48  | 0.00           | 0                | 8,250.0       |
| R209             | On 04/05/2023 | Bond Future        | 11.50  | Call       | 3,940.30000 | 3.94030   |            | 3,632.85000 | 3.63285      | 3,940.300      |                   | 17.77      | 0.69  | 0.00           | 0                | 1,000.0       |
| R209             | On 04/05/2023 | Bond Future        | 12.50  | Put        | 385.88000   | 0.38588   |            | 450.82000   | 0.45082      | 385.880        |                   | 19.46      | 0.11  | 0.00           | 0                | 8,500.0       |
| R209             | On 03/08/2023 | Bond Future        |        |            | 11.07421    | 69.78821  |            | 11.16905    | 69.30416     |                |                   | 16.90      | 0.00  | 0.00           | 0                | 1,690.0       |
| R209             | On 03/08/2023 | Bond Future        | 10.00  | Call       | 1,123.17000 | 1.12317   |            | 1,011.56000 | 1.01156      | 1,123.170      |                   | 15.78      | 0.25  | 0.00           | 0                | 1,800.0       |
| R209             | On 03/08/2023 | Bond Future        | 10.70  | Call       | 2,353.89000 | 2.35389   |            | 2,161.26000 | 2.16126      | 2,353.890      |                   | 16.21      | 0.43  | 0.00           | 0                | 1,800.0       |
| R209             | On 02/11/2023 | Bond Future        |        |            | 11.17824    | 67.99557  |            | 11.27656    | 67.50173     |                |                   | 16.67      | 0.00  | 0.00           | 0                | 5,720.0       |
| R209             | On 01/02/2024 | Bond Future        |        |            | 11.28564    | 69.32309  |            | 11.38759    | 68.81925     |                |                   | 16.45      | 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 02/02/2023 | Bond Future        |        |            | 222.99373   | 222.99373 |            | 222.99267   | 222.99267    |                |                   |            | 0.00  | 0.00           | 0                | 118.0         |
| R210             | On 04/05/2023 | Bond Future        |        |            | 224.21544   | 224.21544 |            | 224.21767   | 224.21767    |                |                   |            | 0.00  | 0.00           | 0                | 386.0         |
| R210             | On 03/08/2023 | Bond Future        |        |            | 228.67457   | 228.67457 |            | 228.67751   | 228.67751    |                |                   |            | 0.00  | 0.00           | 0                | 300.0         |
| R210             | On 02/11/2023 | Bond Future        |        |            | 230.01739   | 230.01739 |            | 230.01943   | 230.01943    |                |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R210             | On 01/02/2024 | Bond Future        |        |            | 234.56274   | 234.56274 |            | 234.56362   | 234.56362    |                |                   |            | 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 02/02/2023 | Bond Future        |        |            | 10.01123    | 86.69631  |            | 10.09009    | 86.31440     |                |                   | 11.19      | 0.00  | 6,849,008.49   | 79               | 19,982.0      |
| R213             | On 02/02/2023 | Bond Future        | 9.16   | Call       | 0.00000     | 0.00000   |            | 0.00000     | 0.00000      | 0.000          |                   | 7.87       | 0.00  | 0.00           | 0                | 476.0         |
| R213             | On 02/02/2023 | Bond Future        | 10.01  | Put        | 191.52000   | 0.19152   |            | 503.74000   | 0.50374      | 191.520        |                   | 10.41      | 0.50  | 0.00           | 0                | 476.0         |
| R213             | On 02/02/2023 | Bond Future        | 10.35  | Put        | 0.12000     | 0.00012   |            | 13.12000    | 0.01312      | 0.120          |                   | 11.49      | 0.00  | 0.00           | 0                | 476.0         |

| 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                           | 10.43  | Call       | 2,002.91000 | 2.00291    |           | 1,624.78000  | 1.62478        | 2,002.910         | 11.72      | 1.00  | 0.00                    | 0                | 912.0             |
| R213                           | 12.20  | Put        | 0.00000     | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 15.89      | 0.00  | 0.00                    | 0                | 912.0             |
| R213                           |        |            | 10.10787    | 84.79902   |           | 10.18994     | 84.41118       |                   | 12.28      | 0.00  | 35,615,588.40           | 420              | 33,682.0          |
| R213                           |        |            | 10.19995    | 86.46517   |           | 10.28570     | 86.07000       |                   | 11.77      | 0.00  | 0.00                    | 0                | 0.0               |
| R213                           |        |            | 10.30692    | 84.59638   |           | 10.39680     | 84.19305       |                   | 11.19      | 0.00  | 0.00                    | 0                | 1,911.0           |
| R213                           |        |            | 10.42356    | 86.24858   |           | 10.51794     | 85.83693       |                   | 10.66      | 0.00  | 0.00                    | 0                | 0.0               |
| R213                           |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0               |
| R213/R186                      |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0               |
| R214                           |        |            | 11.16121    | 66.97642   |           | 11.24998     | 66.49198       |                   | 16.91      | 0.00  | 1,071,622.72            | 16               | 68,050.0          |
| R214                           | 10.90  | Call       | 1.04000     | 0.00104    |           | 2.24000      | 0.00224        | 1.040             | 16.25      | 0.01  | 874,473.71              | 2,300            | 0.0               |
| R214                           | 11.60  | Call       | 2,340.12000 | 2.34012    |           | 1,860.21000  | 1.86021        | 2,340.120         | 17.62      | 1.00  | 153,401,098.36          | 2,300            | 0.0               |
| R214                           |        |            | 11.25889    | 64.95660   |           | 11.35044     | 64.46394       |                   | 18.96      | 0.00  | 1,039,305.60            | 16               | 22,948.0          |
| R214                           |        |            | 11.35328    | 66.23288   |           | 11.44789     | 65.73075       |                   | 18.98      | 0.00  | 0.00                    | 0                | 2,980.0           |
| R214                           |        |            | 11.45658    | 64.22393   |           | 11.55450     | 63.71171       |                   | 18.86      | 0.00  | 0.00                    | 0                | 0.0               |
| R214                           |        |            | 11.56576    | 65.47802   |           | 11.66722     | 64.95544       |                   | 18.65      | 0.00  | 0.00                    | 0                | 0.0               |
| R214                           |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0               |
| R214/R209                      |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0               |
| <b>Total for Derivatives :</b> |        |            |             |            |           |              |                |                   |            |       | <b>1,976,785,423.73</b> | <b>32,266</b>    | <b>2 010 973.</b> |
| <b>Grand Total:</b>            |        |            |             |            |           |              |                |                   |            |       | <b>1,976,785,423.73</b> | <b>32,266</b>    | <b>2 010 973.</b> |