

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2023

| Contract Details | Strike        | Call /Put | MTM                | Yield | Mark Price  | Spot Rate   | Previous MTM | Previous Price | Premium On Volatility | Delta Option | Delta Value | Contracts Traded | Open Interest |          |
|------------------|---------------|-----------|--------------------|-------|-------------|-------------|--------------|----------------|-----------------------|--------------|-------------|------------------|---------------|----------|
| Derivatives      |               |           |                    |       |             |             |              |                |                       |              |             |                  |               |          |
| AL37             | On 02/11/2023 |           | Index Future       | 0.00  | 904.32600   | 904.32600   | 0.00000      | 905.30100      | 905.30100             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| AL37             | On 01/02/2024 |           | Index Future       | 0.00  | 924.40300   | 924.40300   | 0.00000      | 925.40100      | 925.40100             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| AL37             | On 02/05/2024 |           | Index Future       | 0.00  | 944.84100   | 944.84100   | 0.00000      | 945.85400      | 945.85400             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| AL37             | On 01/08/2024 |           | Index Future       | 0.00  | 965.58700   | 965.58700   | 0.00000      | 966.61500      | 966.61500             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| AL37             | On 07/11/2024 |           | Index Future       | 0.00  | 988.06700   | 988.06700   | 0.00000      | 989.10800      | 989.10800             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| AL7T             | On 02/11/2023 |           | Index Future       | 0.00  | 1,017.86800 | 1,017.86800 | 0.00000      | 1,020.01600    | 1,020.01600           | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| AL7T             | On 01/02/2024 |           | Index Future       | 0.00  | 1,040.46500 | 1,040.46500 | 0.00000      | 1,042.66300    | 1,042.66300           | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| AL7T             | On 02/05/2024 |           | Index Future       | 0.00  | 1,063.46900 | 1,063.46900 | 0.00000      | 1,065.70800    | 1,065.70800           | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| AL7T             | On 01/08/2024 |           | Index Future       | 0.00  | 1,086.82000 | 1,086.82000 | 0.00000      | 1,089.09900    | 1,089.09900           | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| AL7T             | On 07/11/2024 |           | Index Future       | 0.00  | 1,112.12200 | 1,112.12200 | 0.00000      | 1,114.44200    | 1,114.44200           | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ALBI             | On 02/11/2023 |           | Index Future       | 0.00  | 890.45100   | 890.45100   | 0.00000      | 891.89800      | 891.89800             | 0.00         | 0.00        | 0.00             | 0             | 107.00   |
| ALBI             | On 01/02/2024 |           | Index Future       | 0.00  | 910.22000   | 910.22000   | 0.00000      | 911.70000      | 911.70000             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ALBI             | On 02/05/2024 |           | Index Future       | 0.00  | 930.34400   | 930.34400   | 0.00000      | 931.85100      | 931.85100             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ALBI             | On 01/08/2024 |           | Index Future       | 0.00  | 950.77200   | 950.77200   | 0.00000      | 952.30400      | 952.30400             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ALBI             | On 07/11/2024 |           | Index Future       | 0.00  | 972.90700   | 972.90700   | 0.00000      | 974.46400      | 974.46400             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES26A            | On 02/04/2026 |           | Price Contribution | 0.00  | 100.00000   | 0.00000     | 0.00000      | 100.00000      | 0.00000               | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES33             | On 02/11/2023 |           | Bond Future        | 0.00  | 12.98621    | 71.04827    | 0.00000      | 12.94707       | 71.21659              | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES33             | On 01/02/2024 |           | Bond Future        | 0.00  | 13.14590    | 72.64300    | 0.00000      | 13.10501       | 72.81516              | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES33             | On 02/05/2024 |           | Bond Future        | 0.00  | 13.31296    | 70.46612    | 0.00000      | 13.27029       | 70.64194              | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES33             | On 01/08/2024 |           | Bond Future        | 0.00  | 13.49115    | 72.02656    | 0.00000      | 13.44659       | 72.20606              | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES33             | On 07/11/2024 |           | Bond Future        | 0.00  | 13.70874    | 69.91152    | 0.00000      | 13.66200       | 70.09494              | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES33             | On 15/09/2033 |           | Price Contribution | 0.00  | 100.00000   | 0.00000     | 0.00000      | 100.00000      | 0.00000               | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES33A            | On 15/09/2033 |           | Price Contribution | 0.00  | 100.00000   | 0.00000     | 0.00000      | 100.00000      | 0.00000               | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES42             | On 02/11/2023 |           | Bond Future        | 0.00  | 13.47809    | 66.68081    | 0.00000      | 13.44914       | 66.82099              | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES42             | On 01/02/2024 |           | Bond Future        | 0.00  | 13.62446    | 68.17762    | 0.00000      | 13.59432       | 68.32098              | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES42             | On 02/05/2024 |           | Bond Future        | 0.00  | 13.78259    | 65.43744    | 0.00000      | 13.75120       | 65.58383              | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES42             | On 01/08/2024 |           | Bond Future        | 0.00  | 13.94687    | 66.88509    | 0.00000      | 13.91420       | 67.03451              | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES42             | On 07/11/2024 |           | Bond Future        | 0.00  | 14.14303    | 64.18329    | 0.00000      | 14.10887       | 64.33587              | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| ES42             | On 25/04/2042 |           | Price Contribution | 0.00  | 100.00000   | 0.00000     | 0.00000      | 100.00000      | 0.00000               | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| FRC213           | On 28/02/2031 |           | Bond Future        | 0.00  | 100.00000   | 0.00000     | 0.00000      | 100.00000      | 0.00000               | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| FRC214           | On 28/02/2041 |           | Bond Future        | 0.00  | 100.00000   | 0.00000     | 0.00000      | 100.00000      | 0.00000               | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| GOVI             | On 02/11/2023 |           | GOVI               | 0.00  | 877.74800   | 877.74800   | 0.00000      | 879.17800      | 879.17800             | 0.00         | 0.00        | 0.00             | 0             | 819.00   |
| GOVI             | On 01/02/2024 |           | GOVI               | 0.00  | 897.23500   | 897.23500   | 0.00000      | 898.69900      | 898.69900             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| GOVI             | On 02/05/2024 |           | GOVI               | 0.00  | 917.07200   | 917.07200   | 0.00000      | 918.56200      | 918.56200             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| GOVI             | On 01/08/2024 |           | GOVI               | 0.00  | 937.20800   | 937.20800   | 0.00000      | 938.72300      | 938.72300             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| GOVI             | On 07/11/2024 |           | GOVI               | 0.00  | 959.02700   | 959.02700   | 0.00000      | 960.56700      | 960.56700             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| GVIX             | On 01/01/2029 |           | LIVE INDEX         | 0.00  | 110.00000   | 110.00000   | 0.00000      | 110.00000      | 110.00000             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| I2025            | On 02/11/2023 |           | Bond Future        | 0.00  | 172.78225   | 172.78225   | 0.00000      | 172.74740      | 172.74740             | 0.00         | 0.00        | 0.00             | 0             | 5,228.00 |
| I2025            | On 01/02/2024 |           | Bond Future        | 0.00  | 174.86612   | 174.86612   | 0.00000      | 174.82920      | 174.82920             | 0.00         | 0.00        | 0.00             | 0             | 2,884.00 |
| I2025            | On 02/05/2024 |           | Bond Future        | 0.00  | 178.77157   | 178.77157   | 0.00000      | 178.73338      | 178.73338             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| I2025            | On 01/08/2024 |           | Bond Future        | 0.00  | 180.89463   | 180.89463   | 0.00000      | 180.85438      | 180.85438             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| I2025            | On 07/11/2024 |           | Bond Future        | 0.00  | 185.14280   | 185.14280   | 0.00000      | 185.10089      | 185.10089             | 0.00         | 0.00        | 0.00             | 0             | 0.00     |
| I2025            | On 31/01/2025 |           | Price Contribution | 0.00  | 100.00000   | 0.00000     | 0.00000      | 100.00000      | 0.00000               | 0.00         | 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 |
|------------------|---------------|--------------------|------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| I2029            | On 02/11/2023 | Bond Future        | 0.00 |       | 124.74170  | 124.74170 | 0.00000      | 124.68489      | 124.68489         |            | 0.00  | 0.00         | 0                | 2,068.00      |
| I2029            | On 01/02/2024 | Bond Future        | 0.00 |       | 127.54160  | 127.54160 | 0.00000      | 127.48362      | 127.48362         |            | 0.00  | 0.00         | 0                | 728.00        |
| I2029            | On 02/05/2024 | Bond Future        | 0.00 |       | 129.02255  | 129.02255 | 0.00000      | 128.96272      | 128.96272         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2029            | On 01/08/2024 | Bond Future        | 0.00 |       | 131.88279  | 131.88279 | 0.00000      | 131.82117      | 131.82117         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2029            | On 07/11/2024 | Bond Future        | 0.00 |       | 133.57901  | 133.57901 | 0.00000      | 133.51468      | 133.51468         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2029            | On 31/03/2029 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000           |            | 0.00  | 0.00         | 0                | 0.00          |
| I2031            | On 31/01/2031 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000           |            | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 100.00000         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 02/11/2023 | Bond Future        | 0.00 |       | 117.04678  | 117.04678 | 0.00000      | 116.95400      | 116.95400         |            | 0.00  | 0.00         | 0                | 2,258.00      |
| I2033            | On 01/02/2024 | Bond Future        | 0.00 |       | 119.67399  | 119.67399 | 0.00000      | 119.57926      | 119.57926         |            | 0.00  | 0.00         | 0                | 5,737.00      |
| I2033            | On 02/05/2024 | Bond Future        | 0.00 |       | 120.88448  | 120.88448 | 0.00000      | 120.78650      | 120.78650         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 01/08/2024 | Bond Future        | 0.00 |       | 123.56430  | 123.56430 | 0.00000      | 123.46379      | 123.46379         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 07/11/2024 | Bond Future        | 0.00 |       | 124.96636  | 124.96636 | 0.00000      | 124.86236      | 124.86236         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000           |            | 0.00  | 0.00         | 0                | 0.00          |
| I2038            | On 02/11/2023 | Bond Future        | 0.00 |       | 126.31998  | 126.31998 | 0.00000      | 126.32496      | 126.32496         |            | 0.00  | 0.00         | 0                | 4,695.00      |
| I2038            | On 01/02/2024 | Bond Future        | 0.00 |       | 127.13670  | 127.13670 | 0.00000      | 127.14026      | 127.14026         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2038            | On 02/05/2024 | Bond Future        | 0.00 |       | 129.97600  | 129.97600 | 0.00000      | 129.97925      | 129.97925         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2038            | On 01/08/2024 | Bond Future        | 0.00 |       | 130.78692  | 130.78692 | 0.00000      | 130.78904      | 130.78904         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2038            | On 07/11/2024 | Bond Future        | 0.00 |       | 133.85686  | 133.85686 | 0.00000      | 133.85861      | 133.85861         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000           |            | 0.00  | 0.00         | 0                | 0.00          |
| I2043            | On 31/01/2043 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 100.00000         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2046            | On 02/11/2023 | Bond Future        | 0.00 |       | 108.44208  | 108.44208 | 0.00000      | 108.61381      | 108.61381         |            | 0.00  | 0.00         | 0                | 16,148.00     |
| I2046            | On 01/02/2024 | Bond Future        | 0.00 |       | 110.87619  | 110.87619 | 0.00000      | 111.05187      | 111.05187         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2046            | On 02/05/2024 | Bond Future        | 0.00 |       | 111.20321  | 111.20321 | 0.00000      | 111.38231      | 111.38231         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2046            | On 01/08/2024 | Bond Future        | 0.00 |       | 113.66789  | 113.66789 | 0.00000      | 113.85060      | 113.85060         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2046            | On 07/11/2024 | Bond Future        | 0.00 |       | 114.13412  | 114.13412 | 0.00000      | 114.31945      | 114.31945         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000           |            | 0.00  | 0.00         | 0                | 0.00          |
| I2050            | On 02/11/2023 | Bond Future        | 0.00 |       | 109.81667  | 109.81667 | 0.00000      | 109.54260      | 109.54260         |            | 0.00  | 2,855,233.42 | 26               | 14,081.00     |
| I2050            | On 01/02/2024 | Bond Future        | 0.00 |       | 110.03228  | 110.03228 | 0.00000      | 109.75083      | 109.75083         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2050            | On 02/05/2024 | Bond Future        | 0.00 |       | 112.48963  | 112.48963 | 0.00000      | 112.20150      | 112.20150         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2050            | On 01/08/2024 | Bond Future        | 0.00 |       | 112.67576  | 112.67576 | 0.00000      | 112.38048      | 112.38048         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2050            | On 07/11/2024 | Bond Future        | 0.00 |       | 115.32041  | 115.32041 | 0.00000      | 115.01773      | 115.01773         |            | 0.00  | 0.00         | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000           |            | 0.00  | 0.00         | 0                | 0.00          |
| I2058            | On 31/01/2058 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 100.00000         |            | 0.00  | 0.00         | 0                | 0.00          |
| IGOV             | On 02/11/2023 | Index Future       | 0.00 |       | 328.83700  | 328.83700 | 0.00000      | 328.66300      | 328.66300         |            | 0.00  | 0.00         | 0                | 475.00        |
| IGOV             | On 01/02/2024 | Index Future       | 0.00 |       | 336.21800  | 336.21800 | 0.00000      | 336.04000      | 336.04000         |            | 0.00  | 0.00         | 0                | 0.00          |
| IGOV             | On 02/05/2024 | Index Future       | 0.00 |       | 343.73000  | 343.73000 | 0.00000      | 343.54500      | 343.54500         |            | 0.00  | 0.00         | 0                | 0.00          |
| IGOV             | On 01/08/2024 | Index Future       | 0.00 |       | 351.35400  | 351.35400 | 0.00000      | 351.16200      | 351.16200         |            | 0.00  | 0.00         | 0                | 0.00          |
| IGOV             | On 07/11/2024 | Index Future       | 0.00 |       | 359.61500  | 359.61500 | 0.00000      | 359.41400      | 359.41400         |            | 0.00  | 0.00         | 0                | 0.00          |
| IS05             | On 19/09/2023 | Interest Rate Swap | 0.00 |       | 94.88000   | 94.88000  | 0.00000      | 94.88000       | 94.88000          |            | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 17/12/2025 | Interest Rate Swap | 0.00 |       | 80.28000   | 80.28000  | 0.00000      | 80.28000       | 80.28000          |            | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 16/03/2026 | Interest Rate Swap | 0.00 |       | 76.82000   | 76.82000  | 0.00000      | 76.82000       | 76.82000          |            | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 15/06/2026 | Interest Rate Swap | 0.00 |       | 75.24000   | 75.24000  | 0.00000      | 75.24000       | 75.24000          |            | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 21/09/2026 | Interest Rate Swap | 0.00 |       | 77.27000   | 77.27000  | 0.00000      | 77.27000       | 77.27000          |            | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 21/12/2026 | Interest Rate Swap | 0.00 |       | 81.30000   | 81.30000  | 0.00000      | 81.30000       | 81.30000          |            | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 15/03/2027 | Interest Rate Swap | 0.00 |       | 79.80000   | 79.80000  | 0.00000      | 79.80000       | 79.80000          |            | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 21/06/2027 | Interest Rate Swap | 0.00 |       | 81.86000   | 81.86000  | 0.00000      | 81.86000       | 81.86000          |            | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 20/09/2027 | Interest Rate Swap | 0.00 |       | 87.61000   | 87.61000  | 0.00000      | 87.61000       | 87.61000          |            | 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 |
|------------------|---------------|------------------------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| IS10             | On 20/12/2027 | Interest Rate Swap     | 0.00       | 87.94000    | 87.94000  | 0.00000    | 87.94000    | 87.94000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| IS10             | On 22/03/2028 | Interest Rate Swap     | 0.00       | 80.89000    | 80.89000  | 0.00000    | 80.89000    | 80.89000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| IS10             | On 20/06/2028 | Interest Rate Swap     | 0.00       | 88.68000    | 88.68000  | 0.00000    | 88.68000    | 88.68000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| IS10             | On 19/09/2028 | Interest Rate Swap     | 0.00       | 92.02000    | 92.02000  | 0.00000    | 92.02000    | 92.02000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| IVC038           | On 31/01/2038 | Bond Future            | 0.00       | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| IVC210           | On 31/03/2028 | Bond Future            | 0.00       | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap     | 0.00       | 8.68300     | 8.68300   | 0.00000    | 8.68300     | 8.68300      |                |                   | 15.00      | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2023 | Jibar Tradeable Future | 0.00       | 8.32000     | 91.68000  | 0.00000    | 8.33000     | 91.67000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 18/10/2023 | Jibar Tradeable Future | 0.00       | 8.38000     | 91.62000  | 0.00000    | 8.38000     | 91.62000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 15/11/2023 | Jibar Tradeable Future | 0.00       | 8.39000     | 91.61000  | 0.00000    | 8.39000     | 91.61000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/12/2023 | Jibar Tradeable Future | 0.00       | 8.41000     | 91.59000  | 0.00000    | 8.41000     | 91.59000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 17/01/2024 | Jibar Tradeable Future | 0.00       | 8.43000     | 91.57000  | 0.00000    | 8.44000     | 91.56000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 21/02/2024 | Jibar Tradeable Future | 0.00       | 8.43000     | 91.57000  | 0.00000    | 8.43000     | 91.57000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2024 | Jibar Tradeable Future | 0.00       | 8.42000     | 91.58000  | 0.00000    | 8.42000     | 91.58000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/06/2024 | Jibar Tradeable Future | 0.00       | 8.21500     | 91.78500  | 0.00000    | 8.22000     | 91.78000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 18/09/2024 | Jibar Tradeable Future | 0.00       | 8.11000     | 91.89000  | 0.00000    | 8.11000     | 91.89000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 18/12/2024 | Jibar Tradeable Future | 0.00       | 7.94500     | 92.05500  | 0.00000    | 7.95000     | 92.05000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/03/2025 | Jibar Tradeable Future | 0.00       | 7.90500     | 92.09500  | 0.00000    | 7.90000     | 92.10000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 18/06/2025 | Jibar Tradeable Future | 0.00       | 7.85500     | 92.14500  | 0.00000    | 7.86000     | 92.14000     |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 02/11/2023 | Bond Future            | 0.00       | 9.11262     | 107.66191 | 0.00000    | 9.07620     | 107.76131    |                |                   | 3.73       | 0.00  | 275,076,180.05 | 2,555            | 124,977.00    |
| R186             | On 02/11/2023 | Bond Future            | 9.15 Call  | 638.12000   | 0.63812   | 0.00000    | 711.22000   | 0.71122      | 638.120        | 3.89              | 0.53       | 0.00  | 0              | 1,715.00         |               |
| R186             | On 02/11/2023 | Bond Future            | 10.42 Put  | 23.88000    | 0.02388   | 0.00000    | 25.22000    | 0.02522      | 23.880         | 5.08              | (0.03)     | 0.00  | 0              | 1,715.00         |               |
| R186             | On 01/02/2024 | Bond Future            | 0.00       | 9.12104     | 104.74214 | 0.00000    | 9.08093     | 104.84379    |                |                   | 3.80       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 02/05/2024 | Bond Future            | 0.00       | 9.13588     | 107.05622 | 0.00000    | 9.09149     | 107.15988    |                |                   | 3.48       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 02/05/2024 | Bond Future            | 9.73 Call  | 2,107.01000 | 2.10701   | 0.00000    | 2,184.65000 | 2.18465      | 2,107.010      | 3.90              | 0.67       | 0.00  | 0              | 2,030.00         |               |
| R186             | On 02/05/2024 | Bond Future            | 10.40 Put  | 416.84000   | 0.41684   | 0.00000    | 402.79000   | 0.40279      | 416.840        | 4.27              | (0.20)     | 0.00  | 0              | 2,030.00         |               |
| R186             | On 01/08/2024 | Bond Future            | 0.00       | 9.16247     | 104.09473 | 0.00000    | 9.11295     | 104.20032    |                |                   | 3.34       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 07/11/2024 | Bond Future            | 0.00       | 9.22133     | 106.50962 | 0.00000    | 9.16493     | 106.61725    |                |                   | 2.94       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 21/12/2026 | Price Contribution     | 0.00       | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution     | 0.00       | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution     | 0.00       | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution     | 0.00       | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 02/11/2023 | Bond Future            | 0.00       | 341.37269   | 341.37269 | 0.00000    | 341.39965   | 341.39965    |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution     | 0.00       | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 02/11/2023 | Bond Future            | 0.00       | 253.12614   | 253.12614 | 0.00000    | 252.50972   | 252.50972    |                |                   | 0.00       | 0.00  | 2,025,009.12   | 8                | 4,618.00      |
| R202             | On 01/02/2024 | Bond Future            | 0.00       | 253.83217   | 253.83217 | 0.00000    | 253.20067   | 253.20067    |                |                   | 0.00       | 0.00  | 0.00           | 0                | 460.00        |
| R202             | On 02/05/2024 | Bond Future            | 0.00       | 259.50097   | 259.50097 | 0.00000    | 258.85486   | 258.85486    |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 01/08/2024 | Bond Future            | 0.00       | 260.15197   | 260.15197 | 0.00000    | 259.49056   | 259.49056    |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 07/11/2024 | Bond Future            | 0.00       | 266.25933   | 266.25933 | 0.00000    | 265.58126   | 265.58126    |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution     | 0.00       | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 02/11/2023 | Bond Future            | 0.00       | 10.53766    | 90.74442  | 0.00000    | 10.50777    | 90.86885     |                |                   | 8.41       | 0.00  | 0.00           | 0                | 90,109.00     |
| R2030            | On 02/11/2023 | Bond Future            | 9.57 Call  | 19.41000    | 0.01941   | 0.00000    | 27.49000    | 0.02749      | 19.410         | 6.46              | 0.03       | 0.00  | 0              | 800.00           |               |
| R2030            | On 02/11/2023 | Bond Future            | 9.89 Call  | 131.71000   | 0.13171   | 0.00000    | 163.40000   | 0.16340      | 131.710        | 7.13              | 0.12       | 0.00  | 0              | 500.00           |               |
| R2030            | On 02/11/2023 | Bond Future            | 10.07 Call | 282.77000   | 0.28277   | 0.00000    | 333.87000   | 0.33387      | 282.770        | 7.51              | 0.21       | 0.00  | 0              | 800.00           |               |
| R2030            | On 02/11/2023 | Bond Future            | 10.39 Call | 763.87000   | 0.76387   | 0.00000    | 850.00000   | 0.85000      | 763.870        | 8.18              | 0.41       | 0.00  | 0              | 500.00           |               |
| R2030            | On 02/11/2023 | Bond Future            | 10.62 Call | 1,276.69000 | 1.27669   | 0.00000    | 1,382.42000 | 1.38242      | 1,276.690      | 8.65              | 0.56       | 0.00  | 0              | 500.00           |               |
| R2030            | On 02/11/2023 | Bond Future            | 11.12 Call | 2,753.06000 | 2.75306   | 0.00000    | 2,880.42000 | 2.88042      | 2,753.060      | 9.62              | 0.79       | 0.00  | 0              | 500.00           |               |
| R2030            | On 02/11/2023 | Bond Future            | 11.43 Put  | 203.12000   | 0.20312   | 0.00000    | 209.50000   | 0.20950      | 203.120        | 10.19             | (0.12)     | 0.00  | 0              | 500.00           |               |

| 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 |            |
|------------------|---------------|--------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|------------|
| R2030            | On 02/11/2023 | Bond Future        | 11.57 | Put   | 153.29000   | 0.15329   | 0.00000      | 159.94000      | 0.15994           | 153.290    | 10.43 | (0.10)      | 0.00             | 0             | 800.00     |
| R2030            | On 02/11/2023 | Bond Future        | 12.27 | Put   | 35.93000    | 0.03593   | 0.00000      | 40.03000       | 0.04003           | 35.930     | 11.57 | (0.03)      | 0.00             | 0             | 500.00     |
| R2030            | On 01/02/2024 | Bond Future        | 0.00  |       | 10.61688    | 88.75331  | 0.00000      | 10.58534       | 88.88053          |            | 9.10  | 0.00        | 0.00             | 0             | 0.00       |
| R2030            | On 01/02/2024 | Bond Future        | 9.57  | Call  | 505.54000   | 0.50554   | 0.00000      | 545.75000      | 0.54575           | 505.540    | 8.84  | 0.20        | 0.00             | 0             | 400.00     |
| R2030            | On 01/02/2024 | Bond Future        | 9.89  | Call  | 805.27000   | 0.80527   | 0.00000      | 859.34000      | 0.85934           | 805.270    | 8.86  | 0.28        | 0.00             | 0             | 500.00     |
| R2030            | On 01/02/2024 | Bond Future        | 9.93  | Call  | 850.19000   | 0.85019   | 0.00000      | 906.07000      | 0.90607           | 850.190    | 8.86  | 0.29        | 0.00             | 0             | 1,360.00   |
| R2030            | On 01/02/2024 | Bond Future        | 10.00 | Call  | 933.37000   | 0.93337   | 0.00000      | 992.44000      | 0.99244           | 933.370    | 8.86  | 0.31        | 0.00             | 0             | 500.00     |
| R2030            | On 01/02/2024 | Bond Future        | 10.07 | Call  | 1,027.10000 | 1.02710   | 0.00000      | 1,089.51000    | 1.08951           | 1,027.100  | 8.89  | 0.33        | 0.00             | 0             | 400.00     |
| R2030            | On 01/02/2024 | Bond Future        | 10.16 | Call  | 1,156.43000 | 1.15643   | 0.00000      | 1,223.13000    | 1.22313           | 1,156.430  | 8.92  | 0.36        | 0.00             | 0             | 200.00     |
| R2030            | On 01/02/2024 | Bond Future        | 10.39 | Call  | 1,537.36000 | 1.53736   | 0.00000      | 1,614.84000    | 1.61484           | 1,537.360  | 9.04  | 0.44        | 0.00             | 0             | 500.00     |
| R2030            | On 01/02/2024 | Bond Future        | 11.00 | Put   | 1,360.09000 | 1.36009   | 0.00000      | 1,334.64000    | 1.33464           | 1,360.090  | 9.49  | (0.37)      | 0.00             | 0             | 700.00     |
| R2030            | On 01/02/2024 | Bond Future        | 11.31 | Put   | 989.65000   | 0.98965   | 0.00000      | 973.01000      | 0.97301           | 989.650    | 9.77  | (0.29)      | 0.00             | 0             | 1,360.00   |
| R2030            | On 01/02/2024 | Bond Future        | 11.75 | Put   | 621.16000   | 0.62116   | 0.00000      | 613.06000      | 0.61306           | 621.160    | 10.18 | (0.20)      | 0.00             | 0             | 200.00     |
| R2030            | On 01/02/2024 | Bond Future        | 11.85 | Put   | 557.95000   | 0.55795   | 0.00000      | 551.26000      | 0.55126           | 557.950    | 10.28 | (0.18)      | 0.00             | 0             | 500.00     |
| R2030            | On 01/02/2024 | Bond Future        | 11.86 | Put   | 551.88000   | 0.55188   | 0.00000      | 545.31000      | 0.54531           | 551.880    | 10.29 | (0.18)      | 0.00             | 0             | 500.00     |
| R2030            | On 01/02/2024 | Bond Future        | 12.10 | Put   | 425.60000   | 0.42560   | 0.00000      | 421.68000      | 0.42168           | 425.600    | 10.52 | (0.14)      | 0.00             | 0             | 400.00     |
| R2030            | On 02/05/2024 | Bond Future        | 0.00  |       | 10.71018    | 90.71382  | 0.00000      | 10.67691       | 90.84367          |            | 8.64  | 0.00        | 0.00             | 0             | 0.00       |
| R2030            | On 02/05/2024 | Bond Future        | 9.66  | Call  | 879.29000   | 0.87929   | 0.00000      | 925.59000      | 0.92559           | 879.290    | 8.31  | 0.25        | 0.00             | 0             | 1,000.00   |
| R2030            | On 02/05/2024 | Bond Future        | 10.16 | Call  | 1,477.55000 | 1.47755   | 0.00000      | 1,541.36000    | 1.54136           | 1,477.550  | 8.35  | 0.37        | 0.00             | 0             | 1,000.00   |
| R2030            | On 02/05/2024 | Bond Future        | 10.62 | Call  | 2,275.64000 | 2.27564   | 0.00000      | 2,356.01000    | 2.35601           | 2,275.640  | 8.56  | 0.49        | 0.00             | 0             | 500.00     |
| R2030            | On 02/05/2024 | Bond Future        | 10.82 | Call  | 2,692.54000 | 2.69254   | 0.00000      | 2,779.56000    | 2.77956           | 2,692.540  | 8.69  | 0.54        | 0.00             | 0             | 1,080.00   |
| R2030            | On 02/05/2024 | Bond Future        | 11.12 | Call  | 3,387.59000 | 3.38759   | 0.00000      | 3,483.61000    | 3.48361           | 3,387.590  | 8.91  | 0.61        | 0.00             | 0             | 500.00     |
| R2030            | On 02/05/2024 | Bond Future        | 11.94 | Put   | 965.90000   | 0.96590   | 0.00000      | 949.76000      | 0.94976           | 965.900    | 9.60  | (0.23)      | 0.00             | 0             | 1,000.00   |
| R2030            | On 02/05/2024 | Bond Future        | 12.38 | Put   | 688.84000   | 0.68884   | 0.00000      | 678.55000      | 0.67855           | 688.840    | 9.99  | (0.17)      | 0.00             | 0             | 1,080.00   |
| R2030            | On 02/05/2024 | Bond Future        | 13.15 | Put   | 338.70000   | 0.33870   | 0.00000      | 334.65000      | 0.33465           | 338.700    | 10.31 | (0.09)      | 0.00             | 0             | 500.00     |
| R2030            | On 01/08/2024 | Bond Future        | 0.00  |       | 10.81755    | 88.69757  | 0.00000      | 10.78237       | 88.82999          |            | 8.45  | 0.00        | 0.00             | 0             | 0.00       |
| R2030            | On 07/11/2024 | Bond Future        | 0.00  |       | 10.94626    | 90.75464  | 0.00000      | 10.90889       | 90.88980          |            | 7.88  | 0.00        | 0.00             | 0             | 0.00       |
| R2030            | On 31/01/2030 | Price Contribution | 0.00  |       | 100.00000   | 0.00000   | 0.00000      | 100.00000      | 0.00000           |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2032            | On 02/11/2023 | Bond Future        | 0.00  |       | 11.44564    | 83.88412  | 0.00000      | 11.40593       | 84.07089          |            | 10.60 | 0.00        | 0.00             | 0             | 171,435.00 |
| R2032            | On 02/11/2023 | Bond Future        | 10.35 | Call  | 8.67000     | 0.00867   | 0.00000      | 13.87000       | 0.01387           | 8.670      | 7.69  | 0.01        | 0.00             | 0             | 7,750.00   |
| R2032            | On 02/11/2023 | Bond Future        | 10.58 | Call  | 39.20000    | 0.03920   | 0.00000      | 55.86000       | 0.05586           | 39.200     | 7.97  | 0.04        | 0.00             | 0             | 500.00     |
| R2032            | On 02/11/2023 | Bond Future        | 10.59 | Call  | 42.00000    | 0.04200   | 0.00000      | 59.52000       | 0.05952           | 42.000     | 7.99  | 0.04        | 0.00             | 0             | 500.00     |
| R2032            | On 02/11/2023 | Bond Future        | 10.71 | Call  | 88.95000    | 0.08895   | 0.00000      | 118.91000      | 0.11891           | 88.950     | 8.34  | 0.08        | 0.00             | 0             | 500.00     |
| R2032            | On 02/11/2023 | Bond Future        | 10.85 | Call  | 183.12000   | 0.18312   | 0.00000      | 231.79000      | 0.23179           | 183.120    | 8.75  | 0.14        | 0.00             | 0             | 10,000.00  |
| R2032            | On 02/11/2023 | Bond Future        | 11.00 | Put   | 2,471.49000 | 2.47149   | 0.00000      | 2,356.61000    | 2.35661           | 2,471.490  | 9.19  | (0.78)      | 0.00             | 0             | 500.00     |
| R2032            | On 02/11/2023 | Bond Future        | 11.09 | Call  | 472.49000   | 0.47249   | 0.00000      | 558.80000      | 0.55880           | 472.490    | 9.45  | 0.28        | 0.00             | 0             | 500.00     |
| R2032            | On 02/11/2023 | Bond Future        | 11.28 | Put   | 1,611.96000 | 1.61196   | 0.00000      | 1,540.61000    | 1.54061           | 1,611.960  | 9.99  | (0.60)      | 0.00             | 0             | 500.00     |
| R2032            | On 02/11/2023 | Bond Future        | 11.50 | Put   | 1,120.33000 | 1.12033   | 0.00000      | 1,077.04000    | 1.07704           | 1,120.330  | 10.60 | (0.46)      | 0.00             | 0             | 500.00     |
| R2032            | On 02/11/2023 | Bond Future        | 11.60 | Put   | 942.97000   | 0.94297   | 0.00000      | 909.90000      | 0.90990           | 942.970    | 10.86 | (0.40)      | 0.00             | 0             | 15,500.00  |
| R2032            | On 02/11/2023 | Bond Future        | 11.78 | Put   | 686.75000   | 0.68675   | 0.00000      | 668.13000      | 0.66813           | 686.750    | 11.34 | (0.31)      | 0.00             | 0             | 500.00     |
| R2032            | On 02/11/2023 | Bond Future        | 12.26 | Put   | 283.70000   | 0.28370   | 0.00000      | 284.24000      | 0.28424           | 283.700    | 12.52 | (0.15)      | 0.00             | 0             | 500.00     |
| R2032            | On 01/02/2024 | Bond Future        | 0.00  |       | 11.55228    | 85.74652  | 0.00000      | 11.51073       | 85.93751          |            | 11.38 | 0.00        | 0.00             | 0             | 0.00       |
| R2032            | On 01/02/2024 | Bond Future        | 10.01 | Call  | 296.40000   | 0.29640   | 0.00000      | 330.53000      | 0.33053           | 296.400    | 10.91 | 0.11        | 0.00             | 0             | 1,200.00   |
| R2032            | On 01/02/2024 | Bond Future        | 10.59 | Call  | 702.56000   | 0.70256   | 0.00000      | 765.27000      | 0.76527           | 702.560    | 10.74 | 0.22        | 0.00             | 0             | 500.00     |
| R2032            | On 01/02/2024 | Bond Future        | 10.76 | Call  | 904.12000   | 0.90412   | 0.00000      | 977.75000      | 0.97775           | 904.120    | 10.83 | 0.27        | 0.00             | 0             | 1,200.00   |
| R2032            | On 01/02/2024 | Bond Future        | 10.78 | Call  | 930.25000   | 0.93025   | 0.00000      | 1,005.20000    | 1.00520           | 930.250    | 10.84 | 0.28        | 0.00             | 0             | 200.00     |
| R2032            | On 01/02/2024 | Bond Future        | 11.09 | Call  | 1,406.27000 | 1.40627   | 0.00000      | 1,501.99000    | 1.50199           | 1,406.270  | 11.01 | 0.37        | 0.00             | 0             | 500.00     |
| R2032            | On 01/02/2024 | Bond Future        | 11.75 | Put   | 1,993.59000 | 1.99359   | 0.00000      | 1,939.33000    | 1.93933           | 1,993.590  | 11.64 | (0.43)      | 0.00             | 0             | 200.00     |

| 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 01/02/2024 | Bond Future        | 12.50  | Put       | 981.07000   | 0.98107  | 0.00000    | 957.63000   | 0.95763      | 981.070        | 12.53             | (0.24)     | 0.00           | 0           | 200.00           |               |
| R2032            | On 01/02/2024 | Bond Future        | 12.62  | Put       | 872.95000   | 0.87295  | 0.00000    | 852.83000   | 0.85283      | 872.950        | 12.67             | (0.22)     | 0.00           | 0           | 1,200.00         |               |
| R2032            | On 01/02/2024 | Bond Future        | 12.73  | Put       | 784.06000   | 0.78406  | 0.00000    | 766.65000   | 0.76665      | 784.060        | 12.81             | (0.20)     | 0.00           | 0           | 500.00           |               |
| R2032            | On 02/05/2024 | Bond Future        | 0.00   |           | 11.66862    | 83.47923 | 0.00000    | 11.62515    | 83.67426     |                | 11.49             | 0.00       | 0.00           | 0           | 0.00             |               |
| R2032            | On 02/05/2024 | Bond Future        | 10.36  | Call      | 850.20000   | 0.85020  | 0.00000    | 907.40000   | 0.90740      | 850.200        | 10.89             | 0.22       | 0.00           | 0           | 1,000.00         |               |
| R2032            | On 02/05/2024 | Bond Future        | 10.59  | Call      | 1,088.39000 | 1.08839  | 0.00000    | 1,156.01000 | 1.15601      | 1,088.390      | 10.88             | 0.26       | 0.00           | 0           | 500.00           |               |
| R2032            | On 02/05/2024 | Bond Future        | 10.65  | Call      | 1,163.98000 | 1.16398  | 0.00000    | 1,234.58000 | 1.23458      | 1,163.980      | 10.91             | 0.28       | 0.00           | 0           | 1,550.00         |               |
| R2032            | On 02/05/2024 | Bond Future        | 10.86  | Call      | 1,456.46000 | 1.45646  | 0.00000    | 1,537.74000 | 1.53774      | 1,456.460      | 11.01             | 0.32       | 0.00           | 0           | 1,000.00         |               |
| R2032            | On 02/05/2024 | Bond Future        | 11.09  | Call      | 1,833.11000 | 1.83311  | 0.00000    | 1,926.33000 | 1.92633      | 1,833.110      | 11.14             | 0.38       | 0.00           | 0           | 500.00           |               |
| R2032            | On 02/05/2024 | Bond Future        | 11.35  | Call      | 2,339.38000 | 2.33938  | 0.00000    | 2,446.07000 | 2.44607      | 2,339.380      | 11.35             | 0.44       | 0.00           | 0           | 1,550.00         |               |
| R2032            | On 02/05/2024 | Bond Future        | 12.90  | Put       | 1,313.86000 | 1.31386  | 0.00000    | 1,284.21000 | 1.28421      | 1,313.860      | 13.01             | (0.25)     | 0.00           | 0           | 1,000.00         |               |
| R2032            | On 02/05/2024 | Bond Future        | 13.18  | Put       | 1,081.42000 | 1.08142  | 0.00000    | 1,057.84000 | 1.05784      | 1,081.420      | 13.32             | (0.21)     | 0.00           | 0           | 500.00           |               |
| R2032            | On 02/05/2024 | Bond Future        | 13.35  | Put       | 960.89000   | 0.96089  | 0.00000    | 940.46000   | 0.94046      | 960.890        | 13.51             | (0.19)     | 0.00           | 0           | 1,550.00         |               |
| R2032            | On 01/08/2024 | Bond Future        | 0.00   |           | 11.79566    | 85.30932 | 0.00000    | 11.75015    | 85.50841     |                | 10.57             | 0.00       | 0.00           | 0           | 0.00             |               |
| R2032            | On 07/11/2024 | Bond Future        | 0.00   |           | 11.95305    | 83.12211 | 0.00000    | 11.90518    | 83.32546     |                | 10.41             | 0.00       | 0.00           | 0           | 0.00             |               |
| R2032            | On 31/03/2032 | Price Contribution | 0.00   |           | 100.00000   | 0.00000  | 0.00000    | 100.00000   | 0.00000      |                | 0.00              | 0.00       | 0.00           | 0           | 0.00             |               |
| R2035            | On 02/11/2023 | Bond Future        | 0.00   |           | 12.15509    | 81.75373 | 0.00000    | 12.11564    | 81.95868     |                | 13.15             | 0.00       | 0.00           | 0           | 181,093.00       |               |
| R2035            | On 02/11/2023 | Bond Future        | 10.62  | Call      | 10.05000    | 0.01005  | 0.00000    | 15.44000    | 0.01544      | 10.050         | 11.86             | 0.01       | 0.00           | 0           | 400.00           |               |
| R2035            | On 02/11/2023 | Bond Future        | 11.12  | Call      | 86.25000    | 0.08625  | 0.00000    | 114.31000   | 0.11431      | 86.250         | 11.99             | 0.06       | 0.00           | 0           | 400.00           |               |
| R2035            | On 02/11/2023 | Bond Future        | 11.70  | Call      | 572.26000   | 0.57226  | 0.00000    | 669.12000   | 0.66912      | 572.260        | 12.69             | 0.26       | 0.00           | 0           | 6,500.00         |               |
| R2035            | On 02/11/2023 | Bond Future        | 11.74  | Call      | 633.60000   | 0.63360  | 0.00000    | 736.13000   | 0.73613      | 633.600        | 12.75             | 0.28       | 0.00           | 0           | 731.00           |               |
| R2035            | On 02/11/2023 | Bond Future        | 12.24  | Call      | 1,774.91000 | 1.77491  | 0.00000    | 1,940.75000 | 1.94075      | 1,774.910      | 13.54             | 0.55       | 0.00           | 0           | 731.00           |               |
| R2035            | On 02/11/2023 | Bond Future        | 12.85  | Put       | 444.56000   | 0.44456  | 0.00000    | 443.11000   | 0.44311      | 444.560        | 14.53             | (0.19)     | 0.00           | 0           | 400.00           |               |
| R2035            | On 02/11/2023 | Bond Future        | 13.59  | Put       | 95.67000    | 0.09567  | 0.00000    | 100.68000   | 0.10068      | 95.670         | 15.69             | (0.05)     | 0.00           | 0           | 731.00           |               |
| R2035            | On 01/02/2024 | Bond Future        | 0.00   |           | 12.28149    | 83.56883 | 0.00000    | 12.24034    | 83.77843     |                | 13.15             | 0.00       | 0.00           | 0           | 0.00             |               |
| R2035            | On 01/02/2024 | Bond Future        | 10.62  | Call      | 230.39000   | 0.23039  | 0.00000    | 259.73000   | 0.25973      | 230.390        | 12.01             | 0.08       | 0.00           | 0           | 400.00           |               |
| R2035            | On 01/02/2024 | Bond Future        | 11.12  | Call      | 550.22000   | 0.55022  | 0.00000    | 605.26000   | 0.60526      | 550.220        | 12.02             | 0.17       | 0.00           | 0           | 400.00           |               |
| R2035            | On 01/02/2024 | Bond Future        | 13.46  | Put       | 920.50000   | 0.92050  | 0.00000    | 901.50000   | 0.90150      | 920.500        | 14.89             | (0.21)     | 0.00           | 0           | 400.00           |               |
| R2035            | On 02/05/2024 | Bond Future        | 0.00   |           | 12.40671    | 80.90305 | 0.00000    | 12.36388    | 81.11709     |                | 13.35             | 0.00       | 0.00           | 0           | 0.00             |               |
| R2035            | On 01/08/2024 | Bond Future        | 0.00   |           | 12.54037    | 82.67686 | 0.00000    | 12.49576    | 82.89533     |                | 12.78             | 0.00       | 0.00           | 0           | 0.00             |               |
| R2035            | On 07/11/2024 | Bond Future        | 0.00   |           | 12.70713    | 80.07944 | 0.00000    | 12.66047    | 80.30265     |                | 12.59             | 0.00       | 0.00           | 0           | 0.00             |               |
| R2035            | On 28/02/2035 | Price Contribution | 0.00   |           | 100.00000   | 0.00000  | 0.00000    | 100.00000   | 0.00000      |                | 0.00              | 0.00       | 0.00           | 0           | 0.00             |               |
| R2037            | On 02/11/2023 | Bond Future        | 0.00   |           | 12.49385    | 76.71964 | 0.00000    | 12.45951    | 76.89691     |                | 14.12             | 0.00       | 0.00           | 0           | 71,295.00        |               |
| R2037            | On 02/11/2023 | Bond Future        | 12.02  | Call      | 535.76000   | 0.53576  | 0.00000    | 621.60000   | 0.62160      | 535.760        | 13.35             | 0.25       | 0.00           | 0           | 731.00           |               |
| R2037            | On 02/11/2023 | Bond Future        | 12.52  | Call      | 1,587.84000 | 1.58784  | 0.00000    | 1,732.09000 | 1.73209      | 1,587.840      | 14.15             | 0.52       | 0.00           | 0           | 731.00           |               |
| R2037            | On 02/11/2023 | Bond Future        | 13.89  | Put       | 104.48000   | 0.10448  | 0.00000    | 110.98000   | 0.11098      | 104.480        | 16.53             | (0.05)     | 0.00           | 0           | 731.00           |               |
| R2037            | On 01/02/2024 | Bond Future        | 0.00   |           | 12.61752    | 74.16677 | 0.00000    | 12.58178    | 74.34804     |                | 14.95             | 0.00       | 0.00           | 0           | 76,958.00        |               |
| R2037            | On 01/02/2024 | Bond Future        | 12.09  | Call      | 1,487.30000 | 1.48730  | 0.00000    | 1,579.47000 | 1.57947      | 1,487.300      | 14.33             | 0.36       | 0.00           | 0           | 2,500.00         |               |
| R2037            | On 01/02/2024 | Bond Future        | 12.93  | Put       | 2,086.07000 | 2.08607  | 0.00000    | 2,045.38000 | 2.04538      | 2,086.070      | 15.65             | (0.39)     | 0.00           | 0           | 2,500.00         |               |
| R2037            | On 01/02/2024 | Bond Future        | 13.93  | Put       | 852.77000   | 0.85277  | 0.00000    | 842.03000   | 0.84203      | 852.770        | 17.30             | (0.19)     | 0.00           | 0           | 2,500.00         |               |
| R2037            | On 02/05/2024 | Bond Future        | 0.00   |           | 12.75046    | 75.80481 | 0.00000    | 12.71332    | 75.98990     |                | 14.40             | 0.00       | 0.00           | 0           | 0.00             |               |
| R2037            | On 01/08/2024 | Bond Future        | 0.00   |           | 12.89555    | 73.21081 | 0.00000    | 12.85689    | 73.39973     |                | 14.70             | 0.00       | 0.00           | 0           | 0.00             |               |
| R2037            | On 07/11/2024 | Bond Future        | 0.00   |           | 13.05777    | 74.90703 | 0.00000    | 13.01746    | 75.10002     |                | 13.82             | 0.00       | 0.00           | 0           | 0.00             |               |
| R2037            | On 31/01/2037 | Price Contribution | 0.00   |           | 100.00000   | 0.00000  | 0.00000    | 100.00000   | 0.00000      |                | 0.00              | 0.00       | 0.00           | 0           | 0.00             |               |
| R2040            | On 06/10/2015 | Price Contribution | 0.00   |           | 100.00000   | 0.00000  | 0.00000    | 100.00000   | 100.00000    |                | 0.00              | 0.00       | 0.00           | 0           | 0.00             |               |
| R2040            | On 02/11/2023 | Bond Future        | 0.00   |           | 12.70456    | 77.17677 | 0.00000    | 12.67024    | 77.36336     |                | 14.89             | 0.00       | 166,547,469.66 | 2,158       | 47,814.00        |               |
| R2040            | On 02/11/2023 | Bond Future        | 11.50  | Call      | 47.76000    | 0.04776  | 0.00000    | 64.85000    | 0.06485      | 47.760         | 13.40             | 0.03       | 0.00           | 0           | 875.00           |               |
| R2040            | On 02/11/2023 | Bond Future        | 11.80  | Call      | 146.71000   | 0.14671  | 0.00000    | 185.23000   | 0.18523      | 146.710        | 13.46             | 0.09       | 0.00           | 0           | 128.00           |               |

| 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 |
|------------------|---------------|--------------------|--------|-----------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|------------|-------------|------------------|---------------|
| R2040            | On 02/11/2023 | Bond Future        | 12.10  | Call      | 394.98000   | 0.39498   | 0.00000    | 468.34000   | 0.46834      | 394.980        | 13.85             | 0.19       | 0.00       | 0           | 875.00           |               |
| R2040            | On 02/11/2023 | Bond Future        | 12.60  | Call      | 1,317.76000 | 1.31776   | 0.00000    | 1,455.91000 | 1.45591      | 1,317.760      | 14.63             | 0.45       | 0.00       | 0           | 128.00           |               |
| R2040            | On 02/11/2023 | Bond Future        | 12.97  | Put       | 1,025.56000 | 1.02556   | 0.00000    | 1,010.85000 | 1.01085      | 1,025.560      | 15.30             | (0.35)     | 0.00       | 0           | 875.00           |               |
| R2040            | On 02/11/2023 | Bond Future        | 13.64  | Put       | 292.74000   | 0.29274   | 0.00000    | 299.69000   | 0.29969      | 292.740        | 16.55             | (0.13)     | 0.00       | 0           | 128.00           |               |
| R2040            | On 01/02/2024 | Bond Future        | 0.00   |           | 12.82978    | 74.38365  | 0.00000    | 12.79408    | 74.57443     |                | 15.81             | 0.00       | 0.00       | 0           | 94,218.00        |               |
| R2040            | On 02/05/2024 | Bond Future        | 0.00   |           | 12.96345    | 76.02640  | 0.00000    | 12.92636    | 76.22123     |                | 15.24             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2040            | On 01/08/2024 | Bond Future        | 0.00   |           | 13.10887    | 73.18681  | 0.00000    | 13.07028    | 73.38567     |                | 15.43             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2040            | On 07/11/2024 | Bond Future        | 0.00   |           | 13.27050    | 74.88197  | 0.00000    | 13.23027    | 75.08516     |                | 14.42             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2040            | On 31/01/2040 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                | 0.00              | 0.00       | 0.00       | 0           | 0.00             |               |
| R2044            | On 02/11/2023 | Bond Future        | 0.00   |           | 12.79302    | 73.28845  | 0.00000    | 12.77398    | 73.39145     |                | 15.69             | 0.00       | 0.00       | 0           | 52,373.00        |               |
| R2044            | On 02/11/2023 | Bond Future        | 12.00  | Call      | 225.60000   | 0.22560   | 0.00000    | 265.24000   | 0.26524      | 225.600        | 14.47             | 0.12       | 0.00       | 0           | 5,860.00         |               |
| R2044            | On 02/11/2023 | Bond Future        | 12.75  | Put       | 1,732.33000 | 1.73233   | 0.00000    | 1,733.02000 | 1.73302      | 1,732.330      | 15.69             | (0.51)     | 0.00       | 0           | 5,860.00         |               |
| R2044            | On 02/11/2023 | Bond Future        | 13.00  | Put       | 1,154.98000 | 1.15498   | 0.00000    | 1,167.83000 | 1.16783      | 1,154.980      | 16.18             | (0.38)     | 0.00       | 0           | 6,375.00         |               |
| R2044            | On 01/02/2024 | Bond Future        | 0.00   |           | 12.91519    | 70.53422  | 0.00000    | 12.89538    | 70.63959     |                | 16.70             | 0.00       | 0.00       | 0           | 31,894.00        |               |
| R2044            | On 02/05/2024 | Bond Future        | 0.00   |           | 13.04507    | 72.09195  | 0.00000    | 13.02452    | 72.19944     |                | 16.12             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2044            | On 01/08/2024 | Bond Future        | 0.00   |           | 13.18605    | 69.29119  | 0.00000    | 13.16469    | 69.40082     |                | 16.36             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2044            | On 07/11/2024 | Bond Future        | 0.00   |           | 13.34215    | 70.89592  | 0.00000    | 13.31991    | 71.00784     |                | 15.32             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2044            | On 31/01/2044 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                | 0.00              | 0.00       | 0.00       | 0           | 0.00             |               |
| R2048            | On 02/11/2023 | Bond Future        | 0.00   |           | 12.70272    | 72.05327  | 0.00000    | 12.68366    | 72.15843     |                | 16.36             | 0.00       | 0.00       | 0           | 232,371.00       |               |
| R2048            | On 02/11/2023 | Bond Future        | 11.80  | Call      | 152.80000   | 0.15280   | 0.00000    | 183.81000   | 0.18381      | 152.800        | 14.80             | 0.09       | 0.00       | 0           | 207.00           |               |
| R2048            | On 02/11/2023 | Bond Future        | 12.50  | Call      | 1,110.51000 | 1.11051   | 0.00000    | 1,204.49000 | 1.20449      | 1,110.510      | 15.87             | 0.40       | 0.00       | 0           | 207.00           |               |
| R2048            | On 02/11/2023 | Bond Future        | 13.60  | Put       | 334.85000   | 0.33485   | 0.00000    | 353.61000   | 0.35361      | 334.850        | 18.09             | (0.14)     | 0.00       | 0           | 207.00           |               |
| R2048            | On 01/02/2024 | Bond Future        | 0.00   |           | 12.82465    | 73.65302  | 0.00000    | 12.80482    | 73.76054     |                | 16.40             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2048            | On 01/02/2024 | Bond Future        | 11.50  | Call      | 473.54000   | 0.47354   | 0.00000    | 506.20000   | 0.50620      | 473.540        | 14.98             | 0.14       | 0.00       | 0           | 1,000.00         |               |
| R2048            | On 01/02/2024 | Bond Future        | 12.30  | Call      | 1,627.53000 | 1.62753   | 0.00000    | 1,695.44000 | 1.69544      | 1,627.530      | 15.66             | 0.36       | 0.00       | 0           | 1,000.00         |               |
| R2048            | On 01/02/2024 | Bond Future        | 13.37  | Put       | 1,864.32000 | 1.86432   | 0.00000    | 1,859.82000 | 1.85982      | 1,864.320      | 17.52             | (0.34)     | 0.00       | 0           | 1,000.00         |               |
| R2048            | On 02/05/2024 | Bond Future        | 0.00   |           | 12.94431    | 70.83162  | 0.00000    | 12.92374    | 70.94135     |                | 16.82             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2048            | On 01/08/2024 | Bond Future        | 0.00   |           | 13.07053    | 72.38437  | 0.00000    | 13.04918    | 72.49627     |                | 16.06             | 0.00       | 0.00       | 0           | 13,000.00        |               |
| R2048            | On 07/11/2024 | Bond Future        | 0.00   |           | 13.22399    | 69.61112  | 0.00000    | 13.20175    | 69.72531     |                | 15.98             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2048            | On 28/02/2048 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                | 0.00              | 0.00       | 0.00       | 0           | 0.00             |               |
| R2053            | On 02/11/2023 | Bond Future        | 0.00   |           | 12.62929    | 93.44306  | 0.00000    | 12.60507    | 93.61658     |                | 16.55             | 0.00       | 0.00       | 0           | 5,189.00         |               |
| R2053            | On 01/02/2024 | Bond Future        | 0.00   |           | 12.74417    | 95.51771  | 0.00000    | 12.71898    | 95.69514     |                | 16.60             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2053            | On 02/05/2024 | Bond Future        | 0.00   |           | 12.86596    | 91.76350  | 0.00000    | 12.83977    | 91.94468     |                | 17.02             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2053            | On 01/08/2024 | Bond Future        | 0.00   |           | 12.99440    | 93.77451  | 0.00000    | 12.96718    | 93.95935     |                | 16.25             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2053            | On 07/11/2024 | Bond Future        | 0.00   |           | 13.14670    | 90.07726  | 0.00000    | 13.11828    | 90.26606     |                | 16.18             | 0.00       | 0.00       | 0           | 0.00             |               |
| R2053            | On 31/03/2053 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                | 0.00              | 0.00       | 0.00       | 0           | 0.00             |               |
| R209             | On 02/11/2023 | Bond Future        | 0.00   |           | 12.23149    | 62.95638  | 0.00000    | 12.19196    | 63.13585     |                | 14.87             | 0.00       | 881,389.32 | 14          | 25,368.00        |               |
| R209             | On 01/02/2024 | Bond Future        | 0.00   |           | 12.34023    | 64.35414  | 0.00000    | 12.29922    | 64.53766     |                | 14.92             | 0.00       | 0.00       | 0           | 1,690.00         |               |
| R209             | On 02/05/2024 | Bond Future        | 0.00   |           | 12.45615    | 62.62313  | 0.00000    | 12.41362    | 62.81057     |                | 15.11             | 0.00       | 0.00       | 0           | 0.00             |               |
| R209             | On 01/08/2024 | Bond Future        | 0.00   |           | 12.57949    | 63.99598  | 0.00000    | 12.53538    | 64.18734     |                | 14.63             | 0.00       | 0.00       | 0           | 0.00             |               |
| R209             | On 07/11/2024 | Bond Future        | 0.00   |           | 12.72706    | 62.32429  | 0.00000    | 12.68115    | 62.51982     |                | 14.42             | 0.00       | 0.00       | 0           | 0.00             |               |
| R209             | On 31/03/2036 | Price Contribution | 0.00   |           | 6.25000     | 93.75000  | 0.00000    | 6.25000     | 93.75000     |                | 0.00              | 0.00       | 0.00       | 0           | 0.00             |               |
| R209/R157        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                | 0.00              | 0.00       | 0.00       | 0           | 0.00             |               |
| R209/R186        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                | 0.00              | 0.00       | 0.00       | 0           | 0.00             |               |
| R209/R204        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                | 0.00              | 0.00       | 0.00       | 0           | 0.00             |               |
| R209/R208        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                | 0.00              | 0.00       | 0.00       | 0           | 0.00             |               |
| R210             | On 02/11/2023 | Bond Future        | 0.00   |           | 226.60680   | 226.60680 | 0.00000    | 226.62038   | 226.62038    |                | 0.00              | 0.00       | 0.00       | 0           | 206.00           |               |
| R210             | On 01/02/2024 | Bond Future        | 0.00   |           | 231.69321   | 231.69321 | 0.00000    | 231.70720   | 231.70720    |                | 0.00              | 0.00       | 0.00       | 0           | 300.00           |               |

| Contract Details        | Strike        | Call /Put          | MTM Yield  | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta          | Delta Value  | ContractsTraded | Open Interest |
|-------------------------|---------------|--------------------|------------|-------------|-----------|--------------|----------------|-------------------|------------|----------------|--------------|-----------------|---------------|
| R210                    | On 02/05/2024 | Bond Future        | 0.00       | 233.60999   | 233.60999 | 0.00000      | 233.62329      | 233.62329         | 0.00       | 0.00           | 0.00         | 0               | 0.00          |
| R210                    | On 01/08/2024 | Bond Future        | 0.00       | 238.78827   | 238.78827 | 0.00000      | 238.80106      | 238.80106         | 0.00       | 0.00           | 0.00         | 0               | 0.00          |
| R210                    | On 07/11/2024 | Bond Future        | 0.00       | 241.05756   | 241.05756 | 0.00000      | 241.06784      | 241.06784         | 0.00       | 0.00           | 0.00         | 0               | 0.00          |
| R210                    | On 31/03/2028 | Price Contribution | 0.00       | 100.00000   | 0.00000   | 0.00000      | 100.00000      | 0.00000           | 0.00       | 0.00           | 0.00         | 0               | 0.00          |
| R213                    | On 02/11/2023 | Bond Future        | 0.00       | 11.10429    | 81.10244  | 0.00000      | 11.06449       | 81.27241          | 9.91       | 0.00           | 0.00         | 0               | 28,960.00     |
| R213                    | On 02/11/2023 | Bond Future        | 10.94 Call | 796.45000   | 0.79645   | 0.00000      | 903.56000      | 0.90356           | 796.450    | 9.76           | 0.41         | 0               | 731.00        |
| R213                    | On 02/11/2023 | Bond Future        | 11.44 Call | 2,069.01000 | 2.06901   | 0.00000      | 2,222.46000    | 2.22246           | 2,069.010  | 10.96          | 0.68         | 0               | 731.00        |
| R213                    | On 02/11/2023 | Bond Future        | 12.70 Put  | 60.97000    | 0.06097   | 0.00000      | 65.04000       | 0.06504           | 60.970     | 13.55          | (0.04)       | 0               | 731.00        |
| R213                    | On 01/02/2024 | Bond Future        | 0.00       | 11.20810    | 82.90308  | 0.00000      | 11.16633       | 83.07689          | 10.41      | 0.00           | 0.00         | 0               | 0.00          |
| R213                    | On 02/05/2024 | Bond Future        | 0.00       | 11.31173    | 81.17602  | 0.00000      | 11.26796       | 81.35350          | 10.42      | 0.00           | 0.00         | 0               | 0.00          |
| R213                    | On 01/08/2024 | Bond Future        | 0.00       | 11.42472    | 82.95626  | 0.00000      | 11.37880       | 83.13738          | 9.79       | 0.00           | 0.00         | 0               | 0.00          |
| R213                    | On 07/11/2024 | Bond Future        | 0.00       | 11.57489    | 81.32064  | 0.00000      | 11.52644       | 81.50565          | 9.66       | 0.00           | 0.00         | 0               | 0.00          |
| R213                    | On 28/02/2031 | Price Contribution | 0.00       | 100.00000   | 0.00000   | 0.00000      | 100.00000      | 0.00000           | 0.00       | 0.00           | 0.00         | 0               | 0.00          |
| R213/R186               | On 28/02/2031 | Price Contribution | 0.00       | 100.00000   | 0.00000   | 0.00000      | 100.00000      | 0.00000           | 0.00       | 0.00           | 0.00         | 0               | 0.00          |
| R214                    | On 02/11/2023 | Bond Future        | 0.00       | 12.61040    | 58.57574  | 0.00000      | 12.58113       | 58.70908          | 16.30      | 0.00           | 2,343,029.60 | 40              | 21,496.00     |
| R214                    | On 01/02/2024 | Bond Future        | 0.00       | 12.72741    | 59.87626  | 0.00000      | 12.69704       | 60.01260          | 16.37      | 0.00           | 0.00         | 0               | 0.00          |
| R214                    | On 02/05/2024 | Bond Future        | 0.00       | 12.84224    | 57.89447  | 0.00000      | 12.81080       | 58.03368          | 16.71      | 0.00           | 0.00         | 0               | 0.00          |
| R214                    | On 01/08/2024 | Bond Future        | 0.00       | 12.96315    | 59.16380  | 0.00000      | 12.93059       | 59.30586          | 15.98      | 0.00           | 0.00         | 0               | 0.00          |
| R214                    | On 07/11/2024 | Bond Future        | 0.00       | 13.11049    | 57.22915  | 0.00000      | 13.07665       | 57.37427          | 15.83      | 0.00           | 0.00         | 0               | 0.00          |
| R214                    | On 28/02/2041 | Price Contribution | 0.00       | 100.00000   | 0.00000   | 0.00000      | 100.00000      | 0.00000           | 0.00       | 0.00           | 0.00         | 0               | 0.00          |
| R214/R209               | On 28/02/2041 | Price Contribution | 0.00       | 100.00000   | 0.00000   | 0.00000      | 100.00000      | 0.00000           | 0.00       | 0.00           | 0.00         | 0               | 0.00          |
| Total for Derivatives : |               |                    |            |             |           |              |                |                   |            | 449,728,311.17 |              | 4,801           | 1,458,426.00  |
| Grand Total:            |               |                    |            |             |           |              |                |                   |            | 449,728,311.17 |              | 4,801           | 1,458,426.00  |