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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2021

| Contract Details   | Strike        | Call / Put         | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| <b>Derivatives</b> |               |                    |           |       |            |           |              |                |                   |            |       |             |                  |               |
| 5Y STND            | On 21/12/2021 | Interest Rate Swap | 90.76000  |       | 90.76000   |           | 90.75000     | 90.75000       |                   |            | 0.00  | 0.00        | 0                | 51.0          |
| AL37               | On 06/05/2021 | Index Future       | 778.18600 |       | 778.18600  |           | 780.12800    | 780.12800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 05/08/2021 | Index Future       | 786.38400 |       | 786.38400  |           | 788.34900    | 788.34900      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 04/11/2021 | Index Future       | 795.06600 |       | 795.06600  |           | 797.05500    | 797.05500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 03/02/2022 | Index Future       | 803.99200 |       | 803.99200  |           | 806.00400    | 806.00400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 06/05/2021 | Index Future       | 871.20200 |       | 871.20200  |           | 875.26500    | 875.26500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 05/08/2021 | Index Future       | 880.38000 |       | 880.38000  |           | 884.48900    | 884.48900      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/11/2021 | Index Future       | 890.10000 |       | 890.10000  |           | 894.25600    | 894.25600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 03/02/2022 | Index Future       | 900.09200 |       | 900.09200  |           | 904.29700    | 904.29700      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 06/05/2021 | Index Future       | 765.45000 |       | 765.45000  |           | 768.23600    | 768.23600      |                   |            | 0.00  | 0.00        | 0                | 309.0         |
| ALBI               | On 05/08/2021 | Index Future       | 773.51400 |       | 773.51400  |           | 776.33200    | 776.33200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 04/11/2021 | Index Future       | 782.05300 |       | 782.05300  |           | 784.90500    | 784.90500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |

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| Contract Details | Strike        | Call / Put         | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| ALBI             | On 03/02/2022 | Index Future       | 790.83300 |       | 790.83300  |           | 793.71700    | 793.71700      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| E170             | On 01/08/2021 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES23             | On 25/01/2023 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES23A            | On 25/01/2023 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES26             | On 25/01/2023 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES26A            | On 02/04/2026 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES33             | On 06/05/2021 | Bond Future        | 11.57908  |       | 74.68911   |           | 11.49446     | 75.13324       |                   |            | 0.00  | 0.00         | 0                | 350.0         |
| ES33             | On 05/08/2021 | Bond Future        | 11.83970  |       | 75.48442   |           | 11.75137     | 75.93349       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES33             | On 04/11/2021 | Bond Future        | 12.10315  |       | 72.53511   |           | 12.01097     | 72.98931       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES33             | On 03/02/2022 | Bond Future        | 12.38574  |       | 73.35038   |           | 12.28938     | 73.80982       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES33             | On 15/09/2033 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES33A            | On 15/09/2033 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES42             | On 06/05/2021 | Bond Future        | 12.08732  |       | 73.22028   |           | 12.05400     | 73.41473       |                   |            | 0.00  | 0.00         | 0                | 4,779.0       |
| ES42             | On 05/08/2021 | Bond Future        | 12.33400  |       | 74.00069   |           | 12.29913     | 74.19745       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES42             | On 04/11/2021 | Bond Future        | 12.58526  |       | 70.55235   |           | 12.54874     | 70.75149       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES42             | On 03/02/2022 | Bond Future        | 12.84569  |       | 71.34596   |           | 12.80745     | 71.54746       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES42             | On 25/04/2042 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| GOVI             | On 06/05/2021 | GOVI               | 756.40000 |       | 756.40000  |           | 759.11800    | 759.11800      |                   |            | 0.00  | 0.00         | 0                | 975.0         |
| GOVI             | On 05/08/2021 | GOVI               | 764.36900 |       | 764.36900  |           | 767.11800    | 767.11800      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| GOVI             | On 04/11/2021 | GOVI               | 772.80800 |       | 772.80800  |           | 775.58900    | 775.58900      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| GOVI             | On 03/02/2022 | GOVI               | 781.48300 |       | 781.48300  |           | 784.29700    | 784.29700      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2025            | On 06/05/2021 | Bond Future        | 150.08643 |       | 150.08643  |           | 150.02909    | 150.02909      |                   |            | 0.00  | 4,052,333.61 | 27               | 7,795.0       |
| I2025            | On 05/08/2021 | Bond Future        | 150.19145 |       | 150.19145  |           | 150.13402    | 150.13402      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2025            | On 04/11/2021 | Bond Future        | 151.86890 |       | 151.86890  |           | 151.81117    | 151.81117      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2025            | On 03/02/2022 | Bond Future        | 152.05231 |       | 152.05231  |           | 151.99412    | 151.99412      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2025            | On 31/01/2025 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2029            | On 06/05/2021 | Bond Future        | 107.00442 |       | 107.00442  |           | 107.39412    | 107.39412      |                   |            | 0.00  | 0.00         | 0                | 2,382.0       |
| I2029            | On 05/08/2021 | Bond Future        | 108.17045 |       | 108.17045  |           | 108.56477    | 108.56477      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2029            | On 04/11/2021 | Bond Future        | 108.22814 |       | 108.22814  |           | 108.62721    | 108.62721      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2029            | On 03/02/2022 | Bond Future        | 109.46895 |       | 109.46895  |           | 109.87265    | 109.87265      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2033            | On 14/08/2015 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |

| Contract Details | Strike        | Call / Put             | MTM | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| I2033            | On 06/05/2021 | Bond Future            |     | 102.01895 | 102.01895  |           | 101.48592    | 101.48592      |                   |            | 0.00  | 0.00           | 0                | 9,583.0       |
| I2033            | On 05/08/2021 | Bond Future            |     | 103.13060 | 103.13060  |           | 102.59203    | 102.59203      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2033            | On 04/11/2021 | Bond Future            |     | 103.05775 | 103.05775  |           | 102.51349    | 102.51349      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2033            | On 03/02/2022 | Bond Future            |     | 104.23911 | 104.23911  |           | 103.68874    | 103.68874      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2033            | On 28/02/2033 | Price Contribution     |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2038            | On 06/05/2021 | Bond Future            |     | 116.55935 | 116.55935  |           | 115.70110    | 115.70110      |                   |            | 0.00  | 0.00           | 0                | 7,799.0       |
| I2038            | On 05/08/2021 | Bond Future            |     | 116.10765 | 116.10765  |           | 115.24059    | 115.24059      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2038            | On 04/11/2021 | Bond Future            |     | 117.40464 | 117.40464  |           | 116.52810    | 116.52810      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2038            | On 03/02/2022 | Bond Future            |     | 116.99845 | 116.99845  |           | 116.11198    | 116.11198      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2038            | On 31/01/2038 | Price Contribution     |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2046            | On 06/05/2021 | Bond Future            |     | 104.23926 | 104.23926  |           | 103.52062    | 103.52062      |                   |            | 0.00  | 0.00           | 0                | 14,893.0      |
| I2046            | On 05/08/2021 | Bond Future            |     | 105.37523 | 105.37523  |           | 104.64904    | 104.64904      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2046            | On 04/11/2021 | Bond Future            |     | 104.74463 | 104.74463  |           | 104.01075    | 104.01075      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2046            | On 03/02/2022 | Bond Future            |     | 105.94563 | 105.94563  |           | 105.20342    | 105.20342      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2046            | On 31/03/2046 | Price Contribution     |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2050            | On 06/05/2021 | Bond Future            |     | 107.06060 | 107.06060  |           | 107.05387    | 107.05387      |                   |            | 0.00  | 0.00           | 0                | 10,904.0      |
| I2050            | On 05/08/2021 | Bond Future            |     | 106.29959 | 106.29959  |           | 106.29329    | 106.29329      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2050            | On 04/11/2021 | Bond Future            |     | 107.48706 | 107.48706  |           | 107.48080    | 107.48080      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2050            | On 03/02/2022 | Bond Future            |     | 106.77176 | 106.77176  |           | 106.76572    | 106.76572      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2050            | On 31/12/2050 | Price Contribution     |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| IGOV             | On 06/05/2021 | Index Future           |     | 279.54800 | 279.54800  |           | 279.10200    | 279.10200      |                   |            | 0.00  | 0.00           | 0                | 898.0         |
| IGOV             | On 05/08/2021 | Index Future           |     | 282.56100 | 282.56100  |           | 282.11200    | 282.11200      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| IGOV             | On 04/11/2021 | Index Future           |     | 285.74900 | 285.74900  |           | 285.29500    | 285.29500      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| IGOV             | On 03/02/2022 | Index Future           |     | 289.02400 | 289.02400  |           | 288.56500    | 288.56500      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 17/03/2021 | Jibar Tradeable Future |     | 3.65500   | 96.34500   |           | 3.65500      | 96.34500       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 21/04/2021 | Jibar Tradeable Future |     | 3.71500   | 96.28500   |           | 3.70500      | 96.29500       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 19/05/2021 | Jibar Tradeable Future |     | 3.73000   | 96.27000   |           | 3.72000      | 96.28000       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2021 | Jibar Tradeable Future |     | 3.78500   | 96.21500   |           | 3.75500      | 96.24500       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 21/07/2021 | Jibar Tradeable Future |     | 3.81000   | 96.19000   |           | 3.78000      | 96.22000       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 18/08/2021 | Jibar Tradeable Future |     | 3.90000   | 96.10000   |           | 3.87000      | 96.13000       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 15/09/2021 | Jibar Tradeable Future |     | 3.92000   | 96.08000   |           | 3.89000      | 96.11000       |                   |            | 0.00  | 0.00           | 0                | 30,000.0      |
| JIBAR FUTURE     | On 15/12/2021 | Jibar Tradeable Future |     | 4.23500   | 95.76500   |           | 4.20500      | 95.79500       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 16/03/2022 | Jibar Tradeable Future |     | 4.46000   | 95.54000   |           | 4.45000      | 95.55000       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2022 | Jibar Tradeable Future |     | 4.74000   | 95.26000   |           | 4.74000      | 95.26000       |                   |            | 0.00  | 0.00           | 0                | 471.0         |
| JIBAR FUTURE     | On 21/09/2022 | Jibar Tradeable Future |     | 4.95500   | 95.04500   |           | 4.94500      | 95.05500       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 21/12/2022 | Jibar Tradeable Future |     | 5.21500   | 94.78500   |           | 5.21500      | 94.78500       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 06/05/2021 | Bond Future            |     | 7.49706   | 117.60480  |           | 7.43670      | 117.90046      |                   | 6.81       | 0.00  | 107,137,972.80 | 911              | 106,887.0     |

| 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 Inter |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R186             | On 06/05/2021 | Bond Future        | 7.30   | Put        | 1,862.40000 |       | 1.86240    | 1,697.52000 | 1.69752      | 1,862.400      |                   | 6.75       | 0.61  | 0.00          | 0                | 15,177.0      |
| R186             | On 05/08/2021 | Bond Future        |        |            | 7.69505     |       | 113.57674  | 7.63080     | 113.87598    |                |                   | 6.60       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 04/11/2021 | Bond Future        |        |            | 7.89457     |       | 114.81924  | 7.82616     | 115.12203    |                |                   | 6.56       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 03/02/2022 | Bond Future        |        |            | 8.11425     |       | 110.82817  | 8.04119     | 111.13457    |                |                   | 6.50       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 06/05/2021 | Bond Future        |        |            | 319.32539   |       | 319.32539  | 319.61257   | 319.61257    |                |                   |            | 0.00  | 19,798,174.18 | 62               | 2,074.0       |
| R197             | On 05/08/2021 | Bond Future        |        |            | 314.80218   |       | 314.80218  | 315.09367   | 315.09367    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 04/11/2021 | Bond Future        |        |            | 318.31882   |       | 318.31882  | 318.61433   | 318.61433    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 03/02/2022 | Bond Future        |        |            | 313.86970   |       | 313.86970  | 314.16903   | 314.16903    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 06/05/2021 | Bond Future        |        |            | 226.68126   |       | 226.68126  | 226.66791   | 226.66791    |                |                   |            | 0.00  | 0.00          | 0                | 8,028.0       |
| R202             | On 05/08/2021 | Bond Future        |        |            | 224.90066   |       | 224.90066  | 224.88794   | 224.88794    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 04/11/2021 | Bond Future        |        |            | 227.41257   |       | 227.41257  | 227.40028   | 227.40028    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 03/02/2022 | Bond Future        |        |            | 225.71809   |       | 225.71809  | 225.70598   | 225.70598    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R2023            | On 06/05/2021 | Bond Future        |        |            | 5.37493     |       | 105.53691  | 5.36590     | 105.55267    |                |                   | 1.73       | 0.00  | 0.00          | 0                | 40,958.0      |
| R2023            | On 05/08/2021 | Bond Future        |        |            | 5.56429     |       | 106.66063  | 5.55344     | 106.67694    |                |                   | 1.87       | 0.00  | 0.00          | 0                | 0.0           |
| R2023            | On 04/11/2021 | Bond Future        |        |            | 5.78911     |       | 103.91942  | 5.77587     | 103.93617    |                |                   | 1.72       | 0.00  | 0.00          | 0                | 0.0           |
| R2023            | On 03/02/2022 | Bond Future        |        |            | 6.11567     |       | 105.08698  | 6.09894     | 105.10405    |                |                   | 1.55       | 0.00  | 0.00          | 0                | 0.0           |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R2030            | On 06/05/2021 | Bond Future        |        |            | 9.25667     |       | 94.77675   | 9.16619     | 95.28641     |                |                   | 11.33      | 0.00  | 27,959,141.25 | 295              | 113,151.0     |
| R2030            | On 06/05/2021 | Bond Future        | 7.97   | Call       | 70.94000    |       | 0.07094    | 99.21000    | 0.09921      | 70.940         |                   | 10.63      | 0.04  | 0.00          | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 8.77   | Call       | 699.62000   |       | 0.69962    | 859.74000   | 0.85974      | 699.620        |                   | 10.99      | 0.27  | 0.00          | 0                | 300.0         |
| R2030            | On 06/05/2021 | Bond Future        | 8.90   | Put        | 2,958.73000 |       | 2.95873    | 2,641.89000 | 2.64189      | 2,958.730      |                   | 11.09      | 0.67  | 0.00          | 0                | 2,500.0       |
| R2030            | On 06/05/2021 | Bond Future        | 8.95   | Put        | 2,770.48000 |       | 2.77048    | 2,466.56000 | 2.46656      | 2,770.480      |                   | 11.13      | 0.64  | 0.00          | 0                | 2,500.0       |
| R2030            | On 06/05/2021 | Bond Future        | 9.00   | Put        | 2,590.04000 |       | 2.59004    | 2,299.15000 | 2.29915      | 2,590.040      |                   | 11.17      | 0.62  | 0.00          | 0                | 5,000.0       |
| R2030            | On 06/05/2021 | Bond Future        | 9.22   | Put        | 1,883.52000 |       | 1.88352    | 1,649.74000 | 1.64974      | 1,883.520      |                   | 11.31      | 0.51  | 0.00          | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.27   | Call       | 1,818.92000 |       | 1.81892    | 2,107.47000 | 2.10747      | 1,818.920      |                   | 11.35      | 0.52  | 0.00          | 0                | 300.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.92   | Put        | 577.65000   |       | 0.57765    | 488.12000   | 0.48812      | 577.650        |                   | 12.03      | 0.21  | 0.00          | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 10.95  | Put        | 51.55000    |       | 0.05155    | 41.36000    | 0.04136      | 51.550         |                   | 12.49      | 0.03  | 0.00          | 0                | 300.0         |
| R2030            | On 05/08/2021 | Bond Future        |        |            | 9.47364     |       | 91.78090   | 9.37886     | 92.29636     |                |                   | 11.24      | 0.00  | 0.00          | 0                | 0.0           |
| R2030            | On 05/08/2021 | Bond Future        | 7.70   | Call       | 177.93000   |       | 0.17793    | 217.70000   | 0.21770      | 177.930        |                   | 10.62      | 0.07  | 0.00          | 0                | 200.0         |
| R2030            | On 05/08/2021 | Bond Future        | 8.78   | Call       | 1,127.28000 |       | 1.12728    | 1,291.41000 | 1.29141      | 1,127.280      |                   | 10.78      | 0.29  | 0.00          | 0                | 200.0         |
| R2030            | On 05/08/2021 | Bond Future        | 8.95   | Call       | 1,433.50000 |       | 1.43350    | 1,626.07000 | 1.62607      | 1,433.500      |                   | 10.90      | 0.34  | 0.00          | 0                | 600.0         |
| R2030            | On 05/08/2021 | Bond Future        | 9.45   | Call       | 2,603.80000 |       | 2.60380    | 2,881.62000 | 2.88162      | 2,603.800      |                   | 11.21      | 0.51  | 0.00          | 0                | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2030            | On 05/08/2021 | Bond Future        | 10.30  | Put        | 1,135.63000 |       | 1.13563    | 1,017.47000 | 1.01747      | 1,135.630      |                   | 11.99      | 0.25  | 0.00          | 0                | 200.0         |
| R2030            | On 05/08/2021 | Bond Future        | 12.10  | Put        | 73.93000    |       | 0.07393    | 62.87000    | 0.06287      | 73.930         |                   | 12.25      | 0.03  | 0.00          | 0                | 600.0         |
| R2030            | On 04/11/2021 | Bond Future        |        |            | 9.68129     |       | 92.78531   | 9.58220     | 93.30666     |                |                   | 11.00      | 0.00  | 0.00          | 0                | 0.0           |
| R2030            | On 04/11/2021 | Bond Future        | 8.27   | Call       | 760.71000   |       | 0.76071    | 865.45000   | 0.86545      | 760.710        |                   | 10.42      | 0.18  | 0.00          | 0                | 300.0         |
| R2030            | On 04/11/2021 | Bond Future        | 8.77   | Call       | 1,392.22000 |       | 1.39222    | 1,554.63000 | 1.55463      | 1,392.220      |                   | 10.57      | 0.29  | 0.00          | 0                | 300.0         |
| R2030            | On 04/11/2021 | Bond Future        | 11.44  | Put        | 711.21000   |       | 0.71121    | 642.33000   | 0.64233      | 711.210        |                   | 11.89      | 0.15  | 0.00          | 0                | 300.0         |
| R2030            | On 03/02/2022 | Bond Future        |        |            | 9.90694     |       | 89.82394   | 9.80311     | 90.35122     |                |                   | 11.03      | 0.00  | 0.00          | 0                | 0.0           |
| R2030            | On 03/02/2022 | Bond Future        | 8.39   | Call       | 1,000.40000 |       | 1.00040    | 1,118.21000 | 1.11821      | 1,000.400      |                   | 10.41      | 0.21  | 0.00          | 0                | 101.0         |
| R2030            | On 03/02/2022 | Bond Future        | 9.35   | Put        | 5,378.15000 |       | 5.37815    | 5,073.16000 | 5.07316      | 5,378.150      |                   | 10.79      | 0.60  | 0.00          | 0                | 101.0         |
| R2030            | On 03/02/2022 | Bond Future        | 9.78   | Put        | 4,141.60000 |       | 4.14160    | 3,886.40000 | 3.88640      | 4,141.600      |                   | 11.05      | 0.51  | 0.00          | 0                | 101.0         |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 06/05/2021 | Bond Future        |        |            | 9.95089     |       | 89.75158   | 9.88641     | 90.14317     |                |                   | 13.38      | 0.00  | 0.00          | 0                | 126,403.0     |
| R2032            | On 06/05/2021 | Bond Future        | 10.33  | Call       | 3,344.26000 |       | 3.34426    | 3,630.68000 | 3.63068      | 3,344.260      |                   | 13.75      | 0.68  | 0.00          | 0                | 736.0         |
| R2032            | On 06/05/2021 | Bond Future        | 12.57  | Put        | 4.32000     |       | 0.00432    | 3.71000     | 0.00371      | 4.320          |                   | 14.87      | 0.00  | 0.00          | 0                | 736.0         |
| R2032            | On 05/08/2021 | Bond Future        |        |            | 10.16379    |       | 90.70758   | 10.09652    | 91.10366     |                |                   | 12.88      | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 04/11/2021 | Bond Future        |        |            | 10.37725    |       | 87.55469   | 10.30709    | 87.95533     |                |                   | 13.22      | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 04/11/2021 | Bond Future        | 9.33   | Call       | 1,389.79000 |       | 1.38979    | 1,506.05000 | 1.50605      | 1,389.790      |                   | 12.51      | 0.27  | 0.00          | 0                | 700.0         |
| R2032            | On 04/11/2021 | Bond Future        | 9.83   | Call       | 2,377.45000 |       | 2.37745    | 2,543.40000 | 2.54340      | 2,377.450      |                   | 12.91      | 0.39  | 0.00          | 0                | 700.0         |
| R2032            | On 04/11/2021 | Bond Future        | 12.81  | Put        | 421.65000   |       | 0.42165    | 391.77000   | 0.39177      | 421.650        |                   | 14.30      | 0.09  | 0.00          | 0                | 700.0         |
| R2032            | On 03/02/2022 | Bond Future        |        |            | 10.60319    |       | 88.53887   | 10.52994    | 88.94419     |                |                   | 12.71      | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 03/02/2022 | Bond Future        | 8.91   | Call       | 1,016.11000 |       | 1.01611    | 1,099.83000 | 1.09983      | 1,016.110      |                   | 12.02      | 0.19  | 0.00          | 0                | 198.0         |
| R2032            | On 03/02/2022 | Bond Future        | 9.14   | Call       | 1,274.15000 |       | 1.27415    | 1,373.58000 | 1.37358      | 1,274.150      |                   | 12.02      | 0.23  | 0.00          | 0                | 97.0          |
| R2032            | On 03/02/2022 | Bond Future        | 9.81   | Put        | 6,891.86000 |       | 6.89186    | 6,640.08000 | 6.64008      | 6,891.860      |                   | 12.23      | 0.64  | 0.00          | 0                | 198.0         |
| R2032            | On 03/02/2022 | Bond Future        | 10.14  | Put        | 5,712.80000 |       | 5.71280    | 5,490.03000 | 5.49003      | 5,712.800      |                   | 12.47      | 0.57  | 0.00          | 0                | 97.0          |
| R2032            | On 03/02/2022 | Bond Future        | 10.45  | Put        | 4,752.44000 |       | 4.75244    | 4,556.36000 | 4.55636      | 4,752.440      |                   | 12.68      | 0.51  | 0.00          | 0                | 198.0         |
| R2032            | On 03/02/2022 | Bond Future        | 10.66  | Put        | 4,179.43000 |       | 4.17943    | 4,000.76000 | 4.00076      | 4,179.430      |                   | 12.82      | 0.46  | 0.00          | 0                | 97.0          |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R2035            | On 06/05/2021 | Bond Future        |        |            | 10.63137    |       | 89.14233   | 10.55661    | 89.62976     |                |                   | 14.69      | 0.00  | 13,103,922.51 | 147              | 99,376.0      |
| R2035            | On 06/05/2021 | Bond Future        | 10.05  | Call       | 716.23000   |       | 0.71623    | 854.43000   | 0.85443      | 716.230        |                   | 14.04      | 0.24  | 0.00          | 0                | 500.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.24  | Call       | 1,098.96000 |       | 1.09896    | 1,281.78000 | 1.28178      | 1,098.960      |                   | 14.36      | 0.33  | 0.00          | 0                | 223.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.40  | Call       | 1,493.69000 |       | 1.49369    | 1,714.86000 | 1.71486      | 1,493.690      |                   | 14.57      | 0.40  | 0.00          | 0                | 600.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.55  | Put        | 2,461.60000 |       | 2.46160    | 2,231.01000 | 2.23101      | 2,461.600      |                   | 14.75      | 0.53  | 0.00          | 0                | 500.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.81  | Call       | 2,840.44000 |       | 2.84044    | 3,154.99000 | 3.15499      | 2,840.440      |                   | 15.12      | 0.59  | 0.00          | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 11.05  | Put        | 1,179.48000 |       | 1.17948    | 1,051.73000 | 1.05173      | 1,179.480      |                   | 15.56      | 0.31  | 0.00          | 0                | 500.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.15  | Call       | 4,288.16000 |       | 4.28816    | 4,663.85000 | 4.66385      | 4,288.160      |                   | 15.77      | 0.73  | 0.00          | 0                | 600.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.32  | Put        | 777.59000   |       | 0.77759    | 689.44000   | 0.68944      | 777.590        |                   | 16.13      | 0.22  | 0.00          | 0                | 223.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.55  | Put        | 530.61000   |       | 0.53061    | 468.18000   | 0.46818      | 530.610        |                   | 16.50      | 0.16  | 0.00          | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 12.02  | Put        | 195.15000   |       | 0.19515    | 169.28000   | 0.16928      | 195.150        |                   | 16.50      | 0.07  | 0.00          | 0                | 223.0         |
| R2035            | On 06/05/2021 | Bond Future        | 12.77  | Put        | 28.64000    |       | 0.02864    | 24.26000    | 0.02426      | 28.640         |                   | 16.50      | 0.01  | 0.00          | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 12.91  | Put        | 19.15000    |       | 0.01915    | 16.16000    | 0.01616      | 19.150         |                   | 16.50      | 0.01  | 0.00          | 0                | 600.0         |
| R2035            | On 05/08/2021 | Bond Future        |        |            | 10.84940    |       | 90.09151   | 10.77147    | 90.58442     |                |                   | 14.36      | 0.00  | 0.00          | 0                | 0.0           |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield     | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta        | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|--------------|-------------|------------------|---------------|
| R2035            | On 05/08/2021 | Bond Future        | 10.02  | Call       | 1,230.10000 |           | 1.23010    | 1,375.18000 | 1.37518      | 1,230.100      | 13.56             | 0.27       | 0.00         | 0           | 100.0            |               |
| R2035            | On 05/08/2021 | Bond Future        | 10.77  | Put        | 3,622.10000 |           | 3.62210    | 3,389.81000 | 3.38981      | 3,622.100      | 14.38             | 0.51       | 0.00         | 0           | 100.0            |               |
| R2035            | On 05/08/2021 | Bond Future        | 11.37  | Put        | 2,103.04000 |           | 2.10304    | 1,951.37000 | 1.95137      | 2,103.040      | 15.13             | 0.34       | 0.00         | 0           | 100.0            |               |
| R2035            | On 04/11/2021 | Bond Future        |        |            | 11.06752    | 86.60214  |            | 10.98635    | 87.10067     |                | 14.82             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.12  | Call       | 1,752.33000 |           | 1.75233    | 1,911.56000 | 1.91156      | 1,752.330      | 14.00             | 0.30       | 0.00         | 0           | 400.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.23  | Call       | 1,979.26000 |           | 1.97926    | 2,151.96000 | 2.15196      | 1,979.260      | 14.11             | 0.32       | 0.00         | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.62  | Call       | 2,913.42000 |           | 2.91342    | 3,134.47000 | 3.13447      | 2,913.420      | 14.49             | 0.42       | 0.00         | 0           | 400.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 11.08  | Put        | 4,171.41000 |           | 4.17141    | 3,948.94000 | 3.94894      | 4,171.410      | 14.89             | 0.47       | 0.00         | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 11.75  | Put        | 2,609.11000 |           | 2.60911    | 2,455.89000 | 2.45589      | 2,609.110      | 15.67             | 0.33       | 0.00         | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 13.82  | Put        | 371.59000   |           | 0.37159    | 341.08000   | 0.34108      | 371.590        | 16.05             | 0.07       | 0.00         | 0           | 400.0            |               |
| R2035            | On 03/02/2022 | Bond Future        |        |            | 11.30154    | 87.57542  |            | 11.21683    | 88.07969     |                | 14.27             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2035            | On 03/02/2022 | Bond Future        | 9.70   | Call       | 1,294.99000 |           | 1.29499    | 1,410.95000 | 1.41095      | 1,294.990      | 13.51             | 0.21       | 0.00         | 0           | 683.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 10.65  | Put        | 6,994.95000 |           | 6.99495    | 6,700.07000 | 6.70007      | 6,994.950      | 13.81             | 0.61       | 0.00         | 0           | 683.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.39  | Put        | 4,542.68000 |           | 4.54268    | 4,324.35000 | 4.32435      | 4,542.680      | 14.37             | 0.46       | 0.00         | 0           | 683.0            |               |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00         | 0           | 0.0              |               |
| R2037            | On 06/05/2021 | Bond Future        |        |            | 10.87385    | 84.61994  |            | 10.79911    | 85.10393     |                | 15.79             | 0.00       | 0.00         | 0           | 129,571.0        |               |
| R2037            | On 05/08/2021 | Bond Future        |        |            | 11.09402    | 81.26562  |            | 11.01608    | 81.75513     |                | 16.21             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2037            | On 04/11/2021 | Bond Future        |        |            | 11.30289    | 82.15519  |            | 11.22182    | 82.65026     |                | 15.90             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2037            | On 03/02/2022 | Bond Future        |        |            | 11.52694    | 78.82427  |            | 11.44244    | 79.32501     |                | 16.12             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00         | 0           | 0.0              |               |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00         | 0           | 0.0              |               |
| R2040            | On 06/05/2021 | Bond Future        |        |            | 10.97500    | 86.89512  |            | 10.93617    | 87.16357     |                | 15.99             | 0.00       | 9,992,938.80 | 115         | 78,942.0         |               |
| R2040            | On 06/05/2021 | Bond Future        | 10.83  | Call       | 1,809.12000 |           | 1.80912    | 1,948.37000 | 1.94837      | 1,809.120      | 15.73             | 0.44       | 0.00         | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 11.58  | Call       | 4,923.25000 |           | 4.92325    | 5,143.50000 | 5.14350      | 4,923.250      | 17.08             | 0.76       | 0.00         | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 13.38  | Put        | 16.75000    |           | 0.01675    | 15.83000    | 0.01583      | 16.750         | 18.09             | 0.01       | 0.00         | 0           | 300.0            |               |
| R2040            | On 05/08/2021 | Bond Future        |        |            | 11.18939    | 83.31475  |            | 11.14887    | 83.58633     |                | 16.61             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2040            | On 05/08/2021 | Bond Future        | 11.05  | Call       | 3,102.14000 |           | 3.10214    | 3,245.41000 | 3.24541      | 3,102.140      | 16.37             | 0.48       | 0.00         | 0           | 900.0            |               |
| R2040            | On 05/08/2021 | Bond Future        | 11.55  | Call       | 4,911.92000 |           | 4.91192    | 5,094.06000 | 5.09406      | 4,911.920      | 16.98             | 0.62       | 0.00         | 0           | 900.0            |               |
| R2040            | On 05/08/2021 | Bond Future        | 14.80  | Put        | 38.11000    |           | 0.03811    | 36.14000    | 0.03614      | 38.110         | 18.29             | 0.01       | 0.00         | 0           | 900.0            |               |
| R2040            | On 04/11/2021 | Bond Future        |        |            | 11.39240    | 84.22684  |            | 11.35022    | 84.50163     |                | 16.31             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2040            | On 03/02/2022 | Bond Future        |        |            | 11.60996    | 80.66896  |            | 11.56597    | 80.94694     |                | 16.58             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00         | 0           | 0.0              |               |
| R2044            | On 06/05/2021 | Bond Future        |        |            | 11.06012    | 83.31025  |            | 11.02120    | 83.58055     |                | 16.85             | 0.00       | 0.00         | 0           | 61,815.0         |               |
| R2044            | On 06/05/2021 | Bond Future        | 10.70  | Call       | 1,233.94000 |           | 1.23394    | 1,345.02000 | 1.34502      | 1,233.940      | 16.34             | 0.34       | 0.00         | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.10  | Put        | 2,208.70000 |           | 2.20870    | 2,103.33000 | 2.10333      | 2,208.700      | 17.01             | 0.47       | 0.00         | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.35  | Call       | 3,493.99000 |           | 3.49399    | 3,687.52000 | 3.68752      | 3,493.990      | 17.47             | 0.64       | 0.00         | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.40  | Put        | 1,418.30000 |           | 1.41830    | 1,346.55000 | 1.34655      | 1,418.300      | 17.58             | 0.34       | 0.00         | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.79  | Put        | 787.60000   |           | 0.78760    | 746.83000   | 0.74683      | 787.600        | 18.53             | 0.21       | 0.00         | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 12.50  | Put        | 206.23000   |           | 0.20623    | 194.95000   | 0.19495      | 206.230        | 19.07             | 0.07       | 0.00         | 0           | 3,100.0          |               |
| R2044            | On 05/08/2021 | Bond Future        |        |            | 11.26720    | 79.81688  |            | 11.22657    | 80.09033     |                | 17.50             | 0.00       | 0.00         | 0           | 0.0              |               |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2044            | On 04/11/2021 | Bond Future        |        |            | 11.46305    |       | 80.69069   |           | 11.42075     | 80.96732       |                   | 17.17      | 0.00  | 0.00        | 0                | 0.0           |
| R2044            | On 03/02/2022 | Bond Future        |        |            | 11.67274    |       | 77.21819   |           | 11.62860     | 77.49807       |                   | 17.45      | 0.00  | 0.00        | 0                | 0.0           |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R2048            | On 06/05/2021 | Bond Future        |        |            | 10.97468    |       | 82.56963   |           | 10.94076     | 82.81269       |                   | 17.16      | 0.00  | 0.00        | 0                | 134,821.0     |
| R2048            | On 06/05/2021 | Bond Future        | 10.20  | Call       | 393.47000   |       | 0.39347    |           | 441.01000    | 0.44101        | 393.470           | 15.41      | 0.15  | 0.00        | 0                | 1,200.0       |
| R2048            | On 06/05/2021 | Bond Future        | 10.80  | Call       | 1,743.64000 |       | 1.74364    |           | 1,867.68000  | 1.86768        | 1,743.640         | 16.84      | 0.43  | 0.00        | 0                | 1,200.0       |
| R2048            | On 05/08/2021 | Bond Future        |        |            | 11.16747    |       | 83.44880   |           | 11.13208     | 83.69471       |                   | 16.93      | 0.00  | 0.00        | 0                | 0.0           |
| R2048            | On 05/08/2021 | Bond Future        | 10.00  | Call       | 710.89000   |       | 0.71089    |           | 760.04000    | 0.76004        | 710.890           | 15.36      | 0.17  | 0.00        | 0                | 1,300.0       |
| R2048            | On 05/08/2021 | Bond Future        | 10.30  | Call       | 1,237.94000 |       | 1.23794    |           | 1,310.25000  | 1.31025        | 1,237.940         | 15.91      | 0.25  | 0.00        | 0                | 1,300.0       |
| R2048            | On 05/08/2021 | Bond Future        | 10.60  | Call       | 1,939.72000 |       | 1.93972    |           | 2,036.64000  | 2.03664        | 1,939.720         | 16.40      | 0.35  | 0.00        | 0                | 1,300.0       |
| R2048            | On 05/08/2021 | Bond Future        | 10.90  | Call       | 2,804.58000 |       | 2.80458    |           | 2,925.83000  | 2.92583        | 2,804.580         | 16.81      | 0.44  | 0.00        | 0                | 1,300.0       |
| R2048            | On 04/11/2021 | Bond Future        |        |            | 11.35910    |       | 79.94989   |           | 11.32221     | 80.19870       |                   | 17.51      | 0.00  | 0.00        | 0                | 0.0           |
| R2048            | On 03/02/2022 | Bond Future        |        |            | 11.56359    |       | 80.84842   |           | 11.52506     | 81.10018       |                   | 16.83      | 0.00  | 0.00        | 0                | 0.0           |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R209             | On 06/05/2021 | Bond Future        |        |            | 10.54703    |       | 68.76455   |           | 10.46203     | 69.24731       |                   | 17.80      | 0.00  | 0.00        | 0                | 27,136.0      |
| R209             | On 06/05/2021 | Bond Future        | 9.50   | Call       | 240.96000   |       | 0.24096    |           | 306.02000    | 0.30602        | 240.960           | 16.63      | 0.11  | 0.00        | 0                | 2,150.0       |
| R209             | On 06/05/2021 | Bond Future        | 9.75   | Call       | 457.45000   |       | 0.45745    |           | 562.17000    | 0.56217        | 457.450           | 16.87      | 0.18  | 0.00        | 0                | 5,050.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.25  | Call       | 1,282.82000 |       | 1.28282    |           | 1,491.72000  | 1.49172        | 1,282.820         | 17.54      | 0.38  | 0.00        | 0                | 5,325.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.35  | Call       | 1,513.24000 |       | 1.51324    |           | 1,744.22000  | 1.74422        | 1,513.240         | 17.64      | 0.43  | 0.00        | 0                | 500.0         |
| R209             | On 06/05/2021 | Bond Future        | 10.60  | Put        | 1,891.76000 |       | 1.89176    |           | 1,693.72000  | 1.69372        | 1,891.760         | 17.92      | 0.46  | 0.00        | 0                | 6,250.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.00  | Put        | 1,063.82000 |       | 1.06382    |           | 939.34000    | 0.93934        | 1,063.820         | 18.56      | 0.30  | 0.00        | 0                | 3,500.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.25  | Put        | 733.09000   |       | 0.73309    |           | 643.29000    | 0.64329        | 733.090           | 19.09      | 0.22  | 0.00        | 0                | 9,150.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.60  | Put        | 415.43000   |       | 0.41543    |           | 361.38000    | 0.36138        | 415.430           | 19.65      | 0.14  | 0.00        | 0                | 3,750.0       |
| R209             | On 06/05/2021 | Bond Future        | 12.25  | Put        | 105.46000   |       | 0.10546    |           | 89.52000     | 0.08952        | 105.460           | 19.65      | 0.04  | 0.00        | 0                | 9,150.0       |
| R209             | On 05/08/2021 | Bond Future        |        |            | 10.73874    |       | 69.49704   |           | 10.65052     | 69.98519       |                   | 16.97      | 0.00  | 0.00        | 0                | 0.0           |
| R209             | On 04/11/2021 | Bond Future        |        |            | 10.92938    |       | 67.11698   |           | 10.83785     | 67.61068       |                   | 17.37      | 0.00  | 0.00        | 0                | 1,795.0       |
| R209             | On 04/11/2021 | Bond Future        | 9.50   | Call       | 1,012.15000 |       | 1.01215    |           | 1,125.74000  | 1.12574        | 1,012.150         | 16.42      | 0.21  | 0.00        | 0                | 3,750.0       |
| R209             | On 04/11/2021 | Bond Future        | 10.50  | Put        | 5,119.22000 |       | 5.11922    |           | 4,850.61000  | 4.85061        | 5,119.220         | 17.14      | 0.57  | 0.00        | 0                | 5,500.0       |
| R209             | On 04/11/2021 | Bond Future        | 12.00  | Put        | 1,819.86000 |       | 1.81986    |           | 1,698.74000  | 1.69874        | 1,819.860         | 18.78      | 0.27  | 0.00        | 0                | 5,500.0       |
| R209             | On 03/02/2022 | Bond Future        |        |            | 11.12896    |       | 67.87143   |           | 11.03393     | 68.37079       |                   | 16.69      | 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           |



| Contract Details               |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value           | Contracts Traded | Open Interest      |
|--------------------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|--------------------|
| R209/R208                      | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R210                           | On 06/05/2021 | Bond Future        |        |            | 198.55426   |       | 198.55426  |           | 198.54687    | 198.54687      |                   |            | 0.00  | 0.00                  | 0                | 1,183.0            |
| R210                           | On 05/08/2021 | Bond Future        |        |            | 200.71787   |       | 200.71787  |           | 200.71129    | 200.71129      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R210                           | On 04/11/2021 | Bond Future        |        |            | 200.21966   |       | 200.21966  |           | 200.21340    | 200.21340      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R210                           | On 03/02/2022 | Bond Future        |        |            | 202.51525   |       | 202.51525  |           | 202.50919    | 202.50919      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R210                           | On 31/03/2028 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R212                           | On 06/05/2021 | Bond Future        |        |            | 171.30632   |       | 171.30632  |           | 171.32570    | 171.32570      |                   |            | 0.00  | 9,593,153.92          | 56               | 3,114.0            |
| R212                           | On 05/08/2021 | Bond Future        |        |            | 170.84110   |       | 170.84110  |           | 170.86130    | 170.86130      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R212                           | On 04/11/2021 | Bond Future        |        |            | 172.74940   |       | 172.74940  |           | 172.77026    | 172.77026      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R212                           | On 31/01/2022 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 06/05/2021 | Bond Future        |        |            | 9.59730     |       | 85.08229   |           | 9.54294      | 85.38634       |                   | 13.13      | 0.00  | 0.00                  | 0                | 9,143.0            |
| R213                           | On 05/08/2021 | Bond Future        |        |            | 9.80098     |       | 85.98821   |           | 9.74426      | 86.29583       |                   | 12.46      | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 04/11/2021 | Bond Future        |        |            | 10.00616    |       | 83.39920   |           | 9.94702      | 83.71037       |                   | 12.73      | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 03/02/2022 | Bond Future        |        |            | 10.22753    |       | 84.33626   |           | 10.16574     | 84.65110       |                   | 12.24      | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 03/02/2022 | Bond Future        | 8.63   | Call       | 1,015.68000 |       | 1.01568    |           | 1,085.46000  | 1.08546        | 1,015.680         | 11.55      | 0.20  | 0.00                  | 0                | 200.0              |
| R213                           | On 03/02/2022 | Bond Future        | 8.80   | Call       | 1,198.03000 |       | 1.19803    |           | 1,277.06000  | 1.27706        | 1,198.030         | 11.55      | 0.23  | 0.00                  | 0                | 102.0              |
| R213                           | On 03/02/2022 | Bond Future        | 9.58   | Put        | 5,799.45000 |       | 5.79945    |           | 5,613.48000  | 5.61348        | 5,799.450         | 11.79      | 0.61  | 0.00                  | 0                | 200.0              |
| R213                           | On 03/02/2022 | Bond Future        | 9.76   | Put        | 5,226.60000 |       | 5.22660    |           | 5,053.05000  | 5.05305        | 5,226.600         | 11.91      | 0.58  | 0.00                  | 0                | 102.0              |
| R213                           | On 03/02/2022 | Bond Future        | 10.15  | Put        | 4,137.03000 |       | 4.13703    |           | 3,989.77000  | 3.98977        | 4,137.030         | 12.17      | 0.49  | 0.00                  | 0                | 200.0              |
| R213                           | On 03/02/2022 | Bond Future        | 10.25  | Put        | 3,889.48000 |       | 3.88948    |           | 3,748.73000  | 3.74873        | 3,889.480         | 12.24      | 0.47  | 0.00                  | 0                | 102.0              |
| R213                           | On 28/02/2031 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R213/R186                      | On 28/02/2031 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 06/05/2021 | Bond Future        |        |            | 10.92328    |       | 65.68487   |           | 10.88941     | 65.87879       |                   | 19.55      | 0.00  | 0.00                  | 0                | 13,936.0           |
| R214                           | On 05/08/2021 | Bond Future        |        |            | 11.11339    |       | 66.38430   |           | 11.07817     | 66.58048       |                   | 18.62      | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 04/11/2021 | Bond Future        |        |            | 11.30223    |       | 63.83309   |           | 11.26564     | 64.03156       |                   | 19.12      | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 03/02/2022 | Bond Future        |        |            | 11.50315    |       | 64.55044   |           | 11.46507     | 64.75127       |                   | 18.34      | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 28/02/2041 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| R214/R209                      | On 28/02/2041 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0                |
| <b>Total for Derivatives :</b> |               |                    |        |            |             |       |            |           |              |                |                   |            |       | <b>191,637,637.07</b> | <b>1,613</b>     | <b>1 190 854.0</b> |
| <b>Grand Total:</b>            |               |                    |        |            |             |       |            |           |              |                |                   |            |       | <b>191,637,637.07</b> | <b>1,613</b>     | <b>1 190 854.0</b> |