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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2020

| 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 | 95.15000  | 95.15000   |           | 95.16000     | 95.16000       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| AL37               | On 06/02/2020 | Index Future       | 683.06800 | 683.06800  |           | 682.96000    | 682.96000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 07/05/2020 | Index Future       | 695.47700 | 695.47700  |           | 695.36700    | 695.36700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 06/08/2020 | Index Future       | 708.28000 | 708.28000  |           | 708.16900    | 708.16900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 06/02/2020 | Index Future       | 789.98200 | 789.98200  |           | 790.30900    | 790.30900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/05/2020 | Index Future       | 804.33300 | 804.33300  |           | 804.66700    | 804.66700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 06/08/2020 | Index Future       | 819.14000 | 819.14000  |           | 819.48000    | 819.48000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 06/02/2020 | Index Future       | 702.79000 | 702.79000  |           | 703.05600    | 703.05600      |                   |            | 0.00  | 0.00        | 0                | 416.00        |
| ALBI               | On 07/05/2020 | Index Future       | 715.55700 | 715.55700  |           | 715.82800    | 715.82800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 06/08/2020 | Index Future       | 728.73100 | 728.73100  |           | 729.00600    | 729.00600      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| E170               | On 01/08/2021 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put         | MTM       | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES23             | On 25/01/2023 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES26             | On 25/01/2023 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 06/02/2020 | Bond Future        | 10.99268  | 78.70278  |            | 10.98392  | 78.75286     |                |                   |            | 0.00  | 0.00        | 0                | 350.00        |
| ES33             | On 07/05/2020 | Bond Future        | 11.11111  | 76.33910  |            | 11.10202  | 76.39014     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 06/08/2020 | Bond Future        | 11.23221  | 77.73641  |            | 11.22278  | 77.78839     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 05/11/2020 | Bond Future        | 11.35546  | 75.40285  |            | 11.34569  | 75.45572     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 |            | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 |            | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 06/02/2020 | Bond Future        | 11.28547  | 79.97809  |            | 11.28169  | 80.00285     |                |                   |            | 0.00  | 0.00        | 0                | 4,919.00      |
| ES42             | On 07/05/2020 | Bond Future        | 11.40163  | 77.16652  |            | 11.39770  | 77.19180     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 06/08/2020 | Bond Future        | 11.51863  | 78.57824  |            | 11.51457  | 78.60390     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 05/11/2020 | Bond Future        | 11.63654  | 75.79038  |            | 11.63233  | 75.81652     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000 |            | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 06/02/2020 | GOVI               | 694.88000 | 694.88000 |            | 695.15900 | 695.15900    |                |                   |            | 0.00  | 0.00        | 0                | 1,243.00      |
| GOVI             | On 07/05/2020 | GOVI               | 707.50400 | 707.50400 |            | 707.78800 | 707.78800    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 06/08/2020 | GOVI               | 720.52900 | 720.52900 |            | 720.81800 | 720.81800    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 06/02/2020 | Bond Future        | 135.93979 | 135.93979 |            | 135.95354 | 135.95354    |                |                   |            | 0.00  | 0.00        | 0                | 5,063.00      |
| I2025            | On 07/05/2020 | Bond Future        | 138.44281 | 138.44281 |            | 138.45682 | 138.45682    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 06/08/2020 | Bond Future        | 139.55870 | 139.55870 |            | 139.57292 | 139.57292    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 05/11/2020 | Bond Future        | 142.16868 | 142.16868 |            | 142.18307 | 142.18307    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000 |            | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 06/02/2020 | Bond Future        | 101.50954 | 101.50954 |            | 101.56111 | 101.56111    |                |                   |            | 0.00  | 0.00        | 0                | 3,765.00      |
| I2029            | On 07/05/2020 | Bond Future        | 102.27497 | 102.27497 |            | 102.32763 | 102.32763    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 06/08/2020 | Bond Future        | 104.20263 | 104.20263 |            | 104.25618 | 104.25618    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 05/11/2020 | Bond Future        | 105.01768 | 105.01768 |            | 105.07220 | 105.07220    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000 |            | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 06/02/2020 | Bond Future        | 101.43175 | 101.43175 |            | 101.44121 | 101.44121    |                |                   |            | 0.00  | 0.00        | 0                | 6,960.00      |
| I2033            | On 07/05/2020 | Bond Future        | 102.11345 | 102.11345 |            | 102.12311 | 102.12311    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 06/08/2020 | Bond Future        | 104.03809 | 104.03809 |            | 104.04792 | 104.04792    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 05/11/2020 | Bond Future        | 104.77211 | 104.77211 |            | 104.78201 | 104.78201    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution | 100.00000 | 100.00000 |            | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| I2038            | On 06/02/2020 | Bond Future        |        |            | 116.87051   |       | 116.87051  |             | 116.79881    | 116.79881      |                   |            | 0.00  | 0.00           | 0                | 10,886.00     |
| I2038            | On 07/05/2020 | Bond Future        |        |            | 119.02241   |       | 119.02241  |             | 118.94936    | 118.94936      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2038            | On 06/08/2020 | Bond Future        |        |            | 119.58571   |       | 119.58571  |             | 119.51113    | 119.51113      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2038            | On 05/11/2020 | Bond Future        |        |            | 121.82203   |       | 121.82203  |             | 121.74605    | 121.74605      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 06/02/2020 | Bond Future        |        |            | 107.80628   |       | 107.80628  |             | 107.81619    | 107.81619      |                   |            | 0.00  | 0.00           | 0                | 12,850.00     |
| I2046            | On 07/05/2020 | Bond Future        |        |            | 108.05714   |       | 108.05714  |             | 108.06732    | 108.06732      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 06/08/2020 | Bond Future        |        |            | 110.09389   |       | 110.09389  |             | 110.10408    | 110.10408      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 05/11/2020 | Bond Future        |        |            | 110.37121   |       | 110.37121  |             | 110.38163    | 110.38163      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 06/02/2020 | Bond Future        |        |            | 109.71658   |       | 109.71658  |             | 109.72646    | 109.72646      |                   |            | 0.00  | 0.00           | 0                | 11,797.00     |
| I2050            | On 07/05/2020 | Bond Future        |        |            | 111.73674   |       | 111.73674  |             | 111.74693    | 111.74693      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 06/08/2020 | Bond Future        |        |            | 111.97774   |       | 111.97774  |             | 111.98795    | 111.98795      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 05/11/2020 | Bond Future        |        |            | 114.07179   |       | 114.07179  |             | 114.08205    | 114.08205      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| IGOV             | On 06/02/2020 | Index Future       |        |            | 259.47900   |       | 259.47900  |             | 259.49400    | 259.49400      |                   |            | 0.00  | 0.00           | 0                | 1,004.00      |
| IGOV             | On 07/05/2020 | Index Future       |        |            | 264.25600   |       | 264.25600  |             | 264.27200    | 264.27200      |                   |            | 0.00  | 0.00           | 0                | 47.00         |
| IGOV             | On 06/08/2020 | Index Future       |        |            | 269.18400   |       | 269.18400  |             | 269.20000    | 269.20000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 06/02/2020 | Bond Future        |        |            | 8.24945     |       | 113.08047  |             | 8.24997      | 113.07759      |                   | 5.69       | 0.00  | 274,107,059.28 | 2,424            | 101,941.00    |
| R186             | On 06/02/2020 | Bond Future        | 8.11   | Call       | 382.80000   |       | 0.38280    |             | 393.15000    | 0.39315        | 382.800           | 5.61       | 0.33  | 451,722.36     | 12               | 821.00        |
| R186             | On 06/02/2020 | Bond Future        | 8.50   | Put        | 239.30000   |       | 0.23930    |             | 249.75000    | 0.24975        | 239.300           | 5.88       | 0.22  | 303,409.79     | 12               | 821.00        |
| R186             | On 06/02/2020 | Bond Future        | 9.00   | Put        | 14.88000    |       | 0.01488    |             | 16.74000     | 0.01674        | 14.880            | 6.45       | 0.02  | 27,138.62      | 12               | 821.00        |
| R186             | On 07/05/2020 | Bond Future        |        |            | 8.29446     |       | 115.13476  |             | 8.29501      | 115.13182      |                   | 5.65       | 0.00  | 0.00           | 0                | 1,650.00      |
| R186             | On 07/05/2020 | Bond Future        | 7.60   | Call       | 264.36000   |       | 0.26436    |             | 267.34000    | 0.26734        | 264.360           | 5.36       | 0.15  | 0.00           | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future        | 7.90   | Put        | 2,764.94000 |       | 2.76494    | 2,772.17000 | 2.77217      | 2,764.940      | 5.48              | 0.72       | 0.00  | 0.00           | 0                | 2,500.00      |
| R186             | On 07/05/2020 | Bond Future        | 8.28   | Call       | 1,448.53000 |       | 1.44853    | 1,453.30000 | 1.45330      | 1,448.530      | 5.67              | 0.50       | 0.00  | 0.00           | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future        | 8.50   | Put        | 1,029.13000 |       | 1.02913    | 1,036.34000 | 1.03634      | 1,029.130      | 5.80              | 0.38       | 0.00  | 0.00           | 0                | 23,230.00     |
| R186             | On 07/05/2020 | Bond Future        | 8.93   | Put        | 462.70000   |       | 0.46270    | 468.10000   | 0.46810      | 462.700        | 6.23              | 0.20       | 0.00  | 0.00           | 0                | 6,000.00      |
| R186             | On 06/08/2020 | Bond Future        |        |            | 8.33847     |       | 111.94680  |             | 8.33906      | 111.94375      |                   | 5.94       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 05/11/2020 | Bond Future        |        |            | 8.37911     |       | 114.04033  |             | 8.37974      | 114.03718      |                   | 5.95       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 05/11/2020 | Bond Future        | 7.84   | Call       | 1,243.99000 |       | 1.24399    | 1,246.48000 | 1.24648      | 1,243.990      | 5.66              | 0.33       | 0.00  | 0.00           | 0                | 3,500.00      |
| R186             | On 05/11/2020 | Bond Future        | 8.34   | Call       | 2,336.90000 |       | 2.33690    | 2,339.37000 | 2.33937      | 2,336.900      | 5.89              | 0.50       | 0.00  | 0.00           | 0                | 3,500.00      |
| R186             | On 05/11/2020 | Bond Future        | 9.26   | Put        | 1,001.33000 |       | 1.00133    | 1,005.59000 | 1.00559      | 1,001.330      | 6.43              | 0.25       | 0.00  | 0.00           | 0                | 3,500.00      |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 06/02/2020 | Bond Future        |        |            | 300.89852   |       | 300.89852  |             | 300.93121    | 300.93121      |                   |            | 0.00  | 0.00           | 0                | 2,540.00      |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R197             | On 07/05/2020 | Bond Future        |        |            | 306.43892   |       | 306.43892  |           | 306.47225    | 306.47225      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 06/08/2020 | Bond Future        |        |            | 304.48332   |       | 304.48332  |           | 304.51710    | 304.51710      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 05/11/2020 | Bond Future        |        |            | 310.17736   |       | 310.17736  |           | 310.21168    | 310.21168      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 06/02/2020 | Bond Future        |        |            | 226.67552   |       | 226.67552  |           | 226.69701    | 226.69701      |                   |            | 0.00  | 0.00        | 0                | 8,469.00      |
| R202             | On 07/05/2020 | Bond Future        |        |            | 230.84914   |       | 230.84914  |           | 230.87106    | 230.87106      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 06/08/2020 | Bond Future        |        |            | 231.09375   |       | 231.09375  |           | 231.11601    | 231.11601      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 05/11/2020 | Bond Future        |        |            | 235.41559   |       | 235.41559  |           | 235.43798    | 235.43798      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2023            | On 06/02/2020 | Bond Future        |        |            | 7.17961     |       | 105.04167  |           | 7.19506      | 104.99966      |                   | 2.11       | 0.00  | 0.00        | 0                | 44,450.00     |
| R2023            | On 07/05/2020 | Bond Future        |        |            | 7.15574     |       | 103.01766  |           | 7.17270      | 102.97489      |                   | 2.14       | 0.00  | 0.00        | 0                | 13,512.00     |
| R2023            | On 06/08/2020 | Bond Future        |        |            | 7.11252     |       | 104.91473  |           | 7.13133      | 104.87110      |                   | 2.15       | 0.00  | 0.00        | 0                | 0.00          |
| R2023            | On 05/11/2020 | Bond Future        |        |            | 7.06294     |       | 102.94159  |           | 7.08398      | 102.89713      |                   | 2.22       | 0.00  | 0.00        | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 06/02/2020 | Bond Future        |        |            | 9.04987     |       | 93.43600   |           | 9.04552      | 93.46291       |                   | 8.47       | 0.00  | 0.00        | 0                | 81,191.00     |
| R2030            | On 06/02/2020 | Bond Future        | 8.40   | Call       | 17.72000    |       | 0.01772    |           | 20.47000     | 0.02047        | 17.720            | 7.83       | 0.02  | 0.00        | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.00   | Call       | 730.00000   |       | 0.73000    |           | 757.52000    | 0.75752        | 730.000           | 8.47       | 0.45  | 0.00        | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.25   | Put        | 415.97000   |       | 0.41597    |           | 421.92000    | 0.42192        | 415.970           | 8.77       | 0.29  | 0.00        | 0                | 5,000.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.40   | Put        | 221.69000   |       | 0.22169    |           | 227.63000    | 0.22763        | 221.690           | 9.02       | 0.17  | 0.00        | 0                | 5,000.00      |
| R2030            | On 07/05/2020 | Bond Future        |        |            | 9.11456     |       | 95.13340   |           | 9.11004      | 95.16080       |                   | 8.49       | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 06/08/2020 | Bond Future        |        |            | 9.18049     |       | 92.87122   |           | 9.17579      | 92.89911       |                   | 9.12       | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 05/11/2020 | Bond Future        |        |            | 9.23982     |       | 94.60989   |           | 9.23494      | 94.63826       |                   | 9.13       | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 05/11/2020 | Bond Future        | 8.34   | Call       | 1,051.60000 |       | 1.05160    |           | 1,062.57000  | 1.06257        | 1,051.600         | 8.57       | 0.25  | 0.00        | 0                | 1,000.00      |
| R2030            | On 05/11/2020 | Bond Future        | 8.53   | Call       | 1,379.41000 |       | 1.37941    |           | 1,392.34000  | 1.39234        | 1,379.410         | 8.69       | 0.30  | 0.00        | 0                | 16,000.00     |
| R2030            | On 05/11/2020 | Bond Future        | 8.73   | Call       | 1,790.46000 |       | 1.79046    |           | 1,805.47000  | 1.80547        | 1,790.460         | 8.82       | 0.36  | 0.00        | 0                | 3,000.00      |
| R2030            | On 05/11/2020 | Bond Future        | 9.03   | Call       | 2,526.81000 |       | 2.52681    |           | 2,544.77000  | 2.54477        | 2,526.810         | 9.00       | 0.45  | 0.00        | 0                | 16,000.00     |
| R2030            | On 05/11/2020 | Bond Future        | 9.04   | Call       | 2,553.83000 |       | 2.55383    |           | 2,571.90000  | 2.57190        | 2,553.830         | 9.00       | 0.46  | 0.00        | 0                | 1,000.00      |
| R2030            | On 05/11/2020 | Bond Future        | 9.23   | Call       | 3,096.83000 |       | 3.09683    |           | 3,116.60000  | 3.11660        | 3,096.830         | 9.12       | 0.51  | 0.00        | 0                | 3,000.00      |
| R2030            | On 05/11/2020 | Bond Future        | 10.06  | Put        | 1,486.97000 |       | 1.48697    |           | 1,483.90000  | 1.48390        | 1,486.970         | 9.85       | 0.27  | 0.00        | 0                | 1,000.00      |
| R2030            | On 05/11/2020 | Bond Future        | 10.37  | Put        | 1,094.63000 |       | 1.09463    |           | 1,092.77000  | 1.09277        | 1,094.630         | 10.07      | 0.21  | 0.00        | 0                | 16,000.00     |
| R2030            | On 05/11/2020 | Bond Future        | 10.47  | Put        | 972.96000   |       | 0.97296    |           | 971.41000    | 0.97141        | 972.960           | 10.07      | 0.19  | 0.00        | 0                | 3,000.00      |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 06/02/2020 | Bond Future        |        |            | 9.43206     |       | 94.56541   |           | 9.42275      | 94.62800       |                   | 9.51       | 0.00  | 0.00        | 0                | 70,272.00     |
| R2032            | On 07/05/2020 | Bond Future        |        |            | 9.50221     |       | 92.12370   |           | 9.49255      | 92.18752       |                   | 9.96       | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 06/08/2020 | Bond Future        |        |            | 9.57300     |       | 93.81384   |           | 9.56300      | 93.87876       |                   | 10.39      | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 05/11/2020 | Bond Future        |        |            | 9.64269     |       | 91.41161   |           | 9.63233      | 91.47769       |                   | 10.76      | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 05/11/2020 | Bond Future        | 8.94   | Call       | 1,626.34000 |       | 1.62634    |           | 1,652.11000  | 1.65211        | 1,626.340         | 10.20      | 0.31  | 0.00        | 0                | 1,000.00      |
| R2032            | On 05/11/2020 | Bond Future        | 9.11   | Call       | 2,012.48000 |       | 2.01248    |           | 2,041.86000  | 2.04186        | 2,012.480         | 10.32      | 0.36  | 0.00        | 0                | 3,000.00      |
| R2032            | On 05/11/2020 | Bond Future        | 9.44   | Call       | 2,903.04000 |       | 2.90304    |           | 2,939.33000  | 2.93933        | 2,903.040         | 10.55      | 0.46  | 0.00        | 0                | 1,000.00      |
| R2032            | On 05/11/2020 | Bond Future        | 9.61   | Call       | 3,431.18000 |       | 3.43118    |           | 3,470.84000  | 3.47084        | 3,431.180         | 10.67      | 0.51  | 0.00        | 0                | 3,000.00      |

| 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 05/11/2020 | Bond Future        | 10.99  | Put        | 1,000.29000 |       | 1.00029    |           | 992.71000    | 0.99271        | 1,000.290         | 11.77      | 0.18  | 0.00          | 0                | 3,000.00      |
| R2032            | On 05/11/2020 | Bond Future        | 11.08  | Put        | 899.30000   |       | 0.89930    |           | 892.45000    | 0.89245        | 899.300           | 11.77      | 0.17  | 0.00          | 0                | 1,000.00      |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 06/02/2020 | Bond Future        |        |            | 9.77993     |       | 96.95816   |           | 9.77577      | 96.98891       |                   | 10.45      | 0.00  | 0.00          | 0                | 118,505.00    |
| R2035            | On 07/05/2020 | Bond Future        |        |            | 9.85272     |       | 94.21651   |           | 9.84842      | 94.24782       |                   | 10.98      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 07/05/2020 | Bond Future        | 9.11   | Call       | 421.95000   |       | 0.42195    |           | 432.23000    | 0.43223        | 421.950           | 9.83       | 0.16  | 0.00          | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 9.18   | Call       | 530.92000   |       | 0.53092    |           | 542.82000    | 0.54282        | 530.920           | 9.99       | 0.19  | 0.00          | 0                | 3,530.00      |
| R2035            | On 07/05/2020 | Bond Future        | 9.75   | Call       | 2,008.40000 |       | 2.00840    |           | 2,032.74000  | 2.03274        | 2,008.400         | 10.98      | 0.46  | 0.00          | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 9.78   | Call       | 2,115.46000 |       | 2.11546    |           | 2,140.33000  | 2.14033        | 2,115.460         | 11.02      | 0.48  | 0.00          | 0                | 3,530.00      |
| R2035            | On 07/05/2020 | Bond Future        | 10.57  | Put        | 834.55000   |       | 0.83455    |           | 836.09000    | 0.83609        | 834.550           | 12.50      | 0.21  | 0.00          | 0                | 3,530.00      |
| R2035            | On 07/05/2020 | Bond Future        | 10.75  | Put        | 641.06000   |       | 0.64106    |           | 643.10000    | 0.64310        | 641.060           | 12.89      | 0.17  | 0.00          | 0                | 5,000.00      |
| R2035            | On 06/08/2020 | Bond Future        |        |            | 9.92596     |       | 95.94453   |           | 9.92152      | 95.97637       |                   | 11.53      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 06/08/2020 | Bond Future        | 8.75   | Call       | 470.81000   |       | 0.47081    |           | 478.76000    | 0.47876        | 470.810           | 10.20      | 0.13  | 0.00          | 0                | 3,000.00      |
| R2035            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 757.46000   |       | 0.75746    |           | 768.42000    | 0.76842        | 757.460           | 10.20      | 0.19  | 0.00          | 0                | 24,761.00     |
| R2035            | On 05/11/2020 | Bond Future        |        |            | 10.00150    |       | 93.24029   |           | 9.99691      | 93.27269       |                   | 11.94      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2037            | On 06/02/2020 | Bond Future        |        |            | 9.95389     |       | 88.45424   |           | 9.94465      | 88.52250       |                   | 11.64      | 0.00  | 0.00          | 0                | 75,429.00     |
| R2037            | On 07/05/2020 | Bond Future        |        |            | 10.03149    |       | 90.06113   |           | 10.02194     | 90.13068       |                   | 11.69      | 0.00  | 0.00          | 0                | 0.00          |
| R2037            | On 06/08/2020 | Bond Future        |        |            | 10.11109    |       | 87.45322   |           | 10.10122     | 87.52402       |                   | 12.87      | 0.00  | 0.00          | 0                | 0.00          |
| R2037            | On 05/11/2020 | Bond Future        |        |            | 10.18430    |       | 89.09253   |           | 10.17411     | 89.16464       |                   | 12.73      | 0.00  | 0.00          | 0                | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 06/02/2020 | Bond Future        |        |            | 10.07403    |       | 91.10201   |           | 10.06984     | 91.13515       |                   | 12.07      | 0.00  | 51,290,431.63 | 563              | 47,594.00     |
| R2040            | On 07/05/2020 | Bond Future        |        |            | 10.15198    |       | 92.75709   |           | 10.14766     | 92.79079       |                   | 12.13      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 07/05/2020 | Bond Future        | 9.50   | Call       | 551.65000   |       | 0.55165    |           | 564.24000    | 0.56424        | 551.650           | 10.56      | 0.19  | 0.00          | 0                | 2,640.00      |
| R2040            | On 07/05/2020 | Bond Future        | 10.00  | Call       | 1,944.93000 |       | 1.94493    |           | 1,970.00000  | 1.97000        | 1,944.930         | 11.75      | 0.44  | 0.00          | 0                | 2,640.00      |
| R2040            | On 06/08/2020 | Bond Future        |        |            | 10.23196    |       | 89.94769   |           | 10.22750     | 89.98198       |                   | 13.40      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 05/11/2020 | Bond Future        |        |            | 10.30553    |       | 91.63408   |           | 10.30093     | 91.66898       |                   | 13.28      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 05/11/2020 | Bond Future        | 9.50   | Call       | 1,854.65000 |       | 1.85465    |           | 1,871.05000  | 1.87105        | 1,854.650         | 12.64      | 0.30  | 0.00          | 0                | 2,000.00      |
| R2040            | On 05/11/2020 | Bond Future        | 9.73   | Call       | 2,466.41000 |       | 2.46641    |           | 2,485.67000  | 2.48567        | 2,466.410         | 12.84      | 0.36  | 0.00          | 0                | 2,000.00      |
| R2040            | On 05/11/2020 | Bond Future        | 10.00  | Call       | 3,310.24000 |       | 3.31024    |           | 3,332.68000  | 3.33268        | 3,310.240         | 13.07      | 0.44  | 0.00          | 0                | 2,000.00      |
| R2040            | On 05/11/2020 | Bond Future        | 10.23  | Call       | 4,132.21000 |       | 4.13221    |           | 4,157.11000  | 4.15711        | 4,132.210         | 13.26      | 0.50  | 0.00          | 0                | 2,000.00      |
| R2040            | On 05/11/2020 | Bond Future        | 11.50  | Put        | 1,562.45000 |       | 1.56245    |           | 1,560.83000  | 1.56083        | 1,562.450         | 14.49      | 0.21  | 0.00          | 0                | 2,000.00      |
| R2040            | On 05/11/2020 | Bond Future        | 11.70  | Put        | 1,261.42000 |       | 1.26142    |           | 1,260.38000  | 1.26038        | 1,261.420         | 14.49      | 0.18  | 0.00          | 0                | 2,000.00      |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 06/02/2020 | Bond Future        |        |            | 10.17375    |       | 87.56092   |           | 10.16451     | 87.63459       |                   | 12.74      | 0.00  | 0.00          | 0                | 50,701.00     |
| R2044            | On 06/02/2020 | Bond Future        | 9.09   | Call       | 0.42000     |       | 0.00042    |           | 0.59000      | 0.00059        | 0.420             | 11.29      | 0.00  | 0.00          | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 9.74   | Call       | 146.97000   |       | 0.14697    |           | 165.01000    | 0.16501        | 146.970           | 11.61      | 0.11  | 0.00          | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 10.78  | Put        | 120.76000   |       | 0.12076    |           | 123.75000    | 0.12375        | 120.760           | 13.96      | 0.08  | 0.00          | 0                | 328.00        |
| R2044            | On 07/05/2020 | Bond Future        |        |            | 10.25074    |       | 89.15161   |           | 10.24120     | 89.22666       |                   | 12.81      | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2044            | On 07/05/2020 | Bond Future        | 9.26   | Call       | 181.85000   | 0.18185   |            | 190.96000   | 0.19096      | 181.850        | 10.78             | 0.08       | 0.00  | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.33   | Call       | 238.68000   | 0.23868   |            | 249.85000   | 0.24985      | 238.680        | 10.89             | 0.09       | 0.00  | 0           | 100.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.45   | Call       | 365.97000   | 0.36597   |            | 381.19000   | 0.38119      | 365.970        | 11.07             | 0.13       | 0.00  | 0           | 129.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.91   | Call       | 1,376.26000 | 1.37626   |            | 1,411.90000 | 1.41190      | 1,376.260      | 12.20             | 0.34       | 0.00  | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.97   | Call       | 1,567.70000 | 1.56770   |            | 1,606.03000 | 1.60603      | 1,567.700      | 12.34             | 0.37       | 0.00  | 0           | 129.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.98   | Call       | 1,600.91000 | 1.60091   |            | 1,639.68000 | 1.63968      | 1,600.910      | 12.36             | 0.38       | 0.00  | 0           | 100.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 10.81  | Put        | 1,148.37000 | 1.14837   |            | 1,138.67000 | 1.13867      | 1,148.370      | 13.92             | 0.26       | 0.00  | 0           | 129.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.02  | Put        | 851.58000   | 0.85158   |            | 845.28000   | 0.84528      | 851.580        | 14.45             | 0.20       | 0.00  | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.09  | Put        | 771.34000   | 0.77134   |            | 765.93000   | 0.76593      | 771.340        | 14.63             | 0.18       | 0.00  | 0           | 100.00           |               |
| R2044            | On 06/08/2020 | Bond Future        |        |            | 10.32967    | 86.40123  |            | 10.31982    | 86.47763     |                | 14.16             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.01   | Call       | 398.75000   | 0.39875   |            | 410.49000   | 0.41049      | 398.750        | 12.52             | 0.11       | 0.00  | 0           | 140.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.36   | Call       | 832.04000   | 0.83204   |            | 852.04000   | 0.85204      | 832.040        | 12.73             | 0.19       | 0.00  | 0           | 602.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.66   | Call       | 1,494.75000 | 1.49475   |            | 1,524.03000 | 1.52403      | 1,494.750      | 13.30             | 0.29       | 0.00  | 0           | 140.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.98   | Call       | 2,444.38000 | 2.44438   |            | 2,483.51000 | 2.48351      | 2,444.380      | 13.82             | 0.40       | 0.00  | 0           | 602.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 10.93  | Put        | 2,070.06000 | 2.07006   |            | 2,055.27000 | 2.05527      | 2,070.060      | 15.31             | 0.30       | 0.00  | 0           | 140.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 11.09  | Put        | 1,780.44000 | 1.78044   |            | 1,768.11000 | 1.76811      | 1,780.440      | 15.66             | 0.27       | 0.00  | 0           | 602.00           |               |
| R2044            | On 05/11/2020 | Bond Future        |        |            | 10.40228    | 88.02133  |            | 10.39213    | 88.09908     |                | 14.04             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2044            | On 05/11/2020 | Bond Future        | 8.87   | Call       | 667.03000   | 0.66703   |            | 681.20000   | 0.68120      | 667.030        | 13.13             | 0.13       | 0.00  | 0           | 1,815.00         |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.29   | Call       | 1,243.32000 | 1.24332   |            | 1,265.58000 | 1.26558      | 1,243.320      | 13.17             | 0.22       | 0.00  | 0           | 568.00           |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.72   | Call       | 2,238.45000 | 2.23845   |            | 2,271.06000 | 2.27106      | 2,238.450      | 13.57             | 0.33       | 0.00  | 0           | 1,815.00         |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.97   | Call       | 2,980.14000 | 2.98014   |            | 3,018.82000 | 3.01882      | 2,980.140      | 13.80             | 0.40       | 0.00  | 0           | 568.00           |               |
| R2044            | On 05/11/2020 | Bond Future        | 10.02  | Call       | 3,141.82000 | 3.14182   |            | 3,181.69000 | 3.18169      | 3,141.820      | 13.85             | 0.42       | 0.00  | 0           | 1,815.00         |               |
| R2044            | On 05/11/2020 | Bond Future        | 11.17  | Put        | 2,425.81000 | 2.42581   |            | 2,409.96000 | 2.40996      | 2,425.810      | 15.20             | 0.29       | 0.00  | 0           | 1,815.00         |               |
| R2044            | On 05/11/2020 | Bond Future        | 11.38  | Put        | 2,005.20000 | 2.00520   |            | 1,992.03000 | 1.99203      | 2,005.200      | 15.33             | 0.25       | 0.00  | 0           | 568.00           |               |
| R2044            | On 05/11/2020 | Bond Future        | 11.43  | Put        | 1,907.59000 | 1.90759   |            | 1,895.02000 | 1.89502      | 1,907.590      | 15.33             | 0.24       | 0.00  | 0           | 1,815.00         |               |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00  | 0           | 0.00             |               |
| R2048            | On 06/02/2020 | Bond Future        |        |            | 10.15922    | 90.94459  |            | 10.14999    | 91.02017     |                | 12.51             | 0.00       | 0.00  | 0           | 95,182.00        |               |
| R2048            | On 07/05/2020 | Bond Future        |        |            | 10.23034    | 88.15715  |            | 10.22082    | 88.23413     |                | 13.20             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2048            | On 06/08/2020 | Bond Future        |        |            | 10.30190    | 89.77309  |            | 10.29208    | 89.85148     |                | 13.91             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2048            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 402.61000   | 0.40261   |            | 414.54000   | 0.41454      | 402.610        | 12.29             | 0.10       | 0.00  | 0           | 3,000.00         |               |
| R2048            | On 06/08/2020 | Bond Future        | 9.25   | Call       | 674.45000   | 0.67445   |            | 691.95000   | 0.69195      | 674.450        | 12.29             | 0.16       | 0.00  | 0           | 20,640.00        |               |
| R2048            | On 05/11/2020 | Bond Future        |        |            | 10.37491    | 87.01748  |            | 10.36478    | 87.09731     |                | 14.50             | 0.00       | 0.00  | 0           | 0.00             |               |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00  | 0           | 0.00             |               |
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00  | 0           | 0.00             |               |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00  | 0           | 0.00             |               |
| R208             | On 06/02/2020 | Bond Future        |        |            | 6.68098     | 102.53459 |            | 6.67963     | 102.53605    |                | 0.50              | 0.00       | 0.00  | 0           | 14,955.00        |               |
| R208             | On 07/05/2020 | Bond Future        |        |            | 6.47980     | 100.99398 |            | 6.47804     | 100.99548    |                | 0.45              | 0.00       | 0.00  | 0           | 60.00            |               |
| R208             | On 06/08/2020 | Bond Future        |        |            | 6.07795     | 102.85635 |            | 6.07555     | 102.85783    |                | 0.38              | 0.00       | 0.00  | 0           | 0.00             |               |
| R208             | On 05/11/2020 | Bond Future        |        |            | 5.11939     | 101.37027 |            | 5.11556     | 101.37175    |                | 0.26              | 0.00       | 0.00  | 0           | 0.00             |               |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00  | 0           | 0.00             |               |

| Contract Details |               |                    | Strike | Call / Put | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209             | On 06/02/2020 | Bond Future        |        |            | 9.82673   |       | 73.61861   |           | 9.81741      | 73.67724       |                   | 11.85      | 0.00  | 0.00        | 0                | 101,926.00    |
| R209             | On 06/02/2020 | Bond Future        | 9.40   | Call       | 138.04000 |       | 0.13804    |           | 154.04000    | 0.15404        | 138.040           | 11.29      | 0.12  | 0.00        | 0                | 7,500.00      |
| R209             | On 07/05/2020 | Bond Future        |        |            | 9.89587   |       | 71.80480   |           | 9.88626      | 71.86452       |                   | 12.49      | 0.00  | 0.00        | 0                | 0.00          |
| R209             | On 06/08/2020 | Bond Future        |        |            | 9.96546   |       | 73.12142   |           | 9.95556      | 73.18218       |                   | 13.03      | 0.00  | 0.00        | 0                | 0.00          |
| R209             | On 05/11/2020 | Bond Future        |        |            | 10.03374  |       | 71.34072   |           | 10.02353     | 71.40261       |                   | 13.64      | 0.00  | 0.00        | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000   |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 06/02/2020 | Bond Future        |        |            | 188.40321 |       | 188.40321  |           | 188.42178    | 188.42178      |                   |            | 0.00  | 0.00        | 0                | 1,721.00      |
| R210             | On 07/05/2020 | Bond Future        |        |            | 189.24347 |       | 189.24347  |           | 189.26244    | 189.26244      |                   |            | 0.00  | 0.00        | 0                | 220.00        |
| R210             | On 06/08/2020 | Bond Future        |        |            | 192.81035 |       | 192.81035  |           | 192.82949    | 192.82949      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 05/11/2020 | Bond Future        |        |            | 193.71568 |       | 193.71568  |           | 193.73512    | 193.73512      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R212             | On 06/02/2020 | Bond Future        |        |            | 161.53530 |       | 161.53530  |           | 161.57005    | 161.57005      |                   |            | 0.00  | 0.00        | 0                | 7,963.00      |
| R212             | On 07/05/2020 | Bond Future        |        |            | 164.50963 |       | 164.50963  |           | 164.54502    | 164.54502      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R212             | On 06/08/2020 | Bond Future        |        |            | 165.33474 |       | 165.33474  |           | 165.37071    | 165.37071      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R212             | On 05/11/2020 | Bond Future        |        |            | 168.42668 |       | 168.42668  |           | 168.46323    | 168.46323      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R212             | On 31/01/2022 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 06/02/2020 | Bond Future        |        |            | 9.27194   |       | 87.66427   |           | 9.26262      | 87.72116       |                   | 9.12       | 0.00  | 0.00        | 0                | 24,111.00     |
| R213             | On 07/05/2020 | Bond Future        |        |            | 9.33500   |       | 85.70511   |           | 9.32535      | 85.76303       |                   | 9.55       | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 06/08/2020 | Bond Future        |        |            | 9.39789   |       | 87.27816   |           | 9.38788      | 87.33721       |                   | 9.87       | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 05/11/2020 | Bond Future        |        |            | 9.46359   |       | 85.36150   |           | 9.45322      | 85.42158       |                   | 10.33      | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 28/02/2031 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R213/R186        | On 28/02/2031 | Price Contribution |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R214             | On 06/02/2020 | Bond Future        |        |            | 10.03306  |       | 72.21017   |           | 10.02885     | 72.23769       |                   | 12.85      | 0.00  | 0.00        | 0                | 19,134.00     |
| R214             | On 06/02/2020 | Bond Future        | 9.52   | Call       | 83.75000  |       | 0.08375    |           | 92.36000     | 0.09236        | 83.750            | 11.91      | 0.08  | 0.00        | 0                | 1,000.00      |
| R214             | On 06/02/2020 | Bond Future        | 9.87   | Call       | 565.88000 |       | 0.56588    |           | 591.88000    | 0.59188        | 565.880           | 12.63      | 0.34  | 0.00        | 0                | 1,000.00      |
| R214             | On 06/02/2020 | Bond Future        | 10.42  | Put        | 267.61000 |       | 0.26761    |           | 275.41000    | 0.27541        | 267.610           | 13.76      | 0.18  | 0.00        | 0                | 1,000.00      |
| R214             | On 07/05/2020 | Bond Future        |        |            | 10.10066  |       | 70.22397   |           | 10.09632     | 70.25202       |                   | 13.58      | 0.00  | 0.00        | 0                | 0.00          |
| R214             | On 07/05/2020 | Bond Future        | 9.31   | Call       | 372.11000 |       | 0.37211    |           | 381.21000    | 0.38121        | 372.110           | 12.21      | 0.15  | 0.00        | 0                | 1,250.00      |

| 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       |
|--------------------------------|---------------|--------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|---------------------|
| R214                           | On 07/05/2020 | Bond Future        | 9.91  | Call  | 1,600.73000 | 1.60073   | 1,621.51000  | 1.62151        | 1,600.730         | 13.44      | 0.42  | 0.00                  | 0                | 1,250.00            |
| R214                           | On 07/05/2020 | Bond Future        | 10.66 | Put   | 1,002.62000 | 1.00262   | 1,003.48000  | 1.00348        | 1,002.620         | 15.00      | 0.26  | 0.00                  | 0                | 1,250.00            |
| R214                           | On 06/08/2020 | Bond Future        |       |       | 10.16846    | 71.51142  | 10.16398     | 71.54004       |                   | 14.23      | 0.00  | 0.00                  | 0                | 0.00                |
| R214                           | On 05/11/2020 | Bond Future        |       |       | 10.23773    | 69.55460  | 10.23313     | 69.58366       |                   | 14.86      | 0.00  | 0.00                  | 0                | 0.00                |
| R214                           | On 28/02/2041 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.00                |
| R214/R209                      | On 28/02/2041 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.00                |
| <b>Total for Derivatives :</b> |               |                    |       |       |             |           |              |                |                   |            |       | <b>326,179,761.68</b> | <b>3,023</b>     | <b>1 216 075.00</b> |
| <b>Grand Total:</b>            |               |                    |       |       |             |           |              |                |                   |            |       | <b>326,179,761.68</b> | <b>3,023</b>     | <b>1 216 075.00</b> |