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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2020

| 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 | 90.44000  |       | 90.44000   |           | 90.50000     | 90.50000       |                   |            | 0.00  | 0.00        | 0                | 51.0          |
| AL37               | On 05/11/2020 | Index Future       | 747.15700 |       | 747.15700  |           | 747.54600    | 747.54600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 04/02/2021 | Index Future       | 755.01800 |       | 755.01800  |           | 755.43800    | 755.43800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 06/05/2021 | Index Future       | 763.10600 |       | 763.10600  |           | 763.55400    | 763.55400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 05/08/2021 | Index Future       | 771.43100 |       | 771.43100  |           | 772.03500    | 772.03500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 05/11/2020 | Index Future       | 814.48700 |       | 814.48700  |           | 816.79600    | 816.79600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/02/2021 | Index Future       | 823.05600 |       | 823.05600  |           | 825.41900    | 825.41900      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 06/05/2021 | Index Future       | 831.87300 |       | 831.87300  |           | 834.28700    | 834.28700      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 05/08/2021 | Index Future       | 840.94900 |       | 840.94900  |           | 843.55300    | 843.55300      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 05/11/2020 | Index Future       | 711.43100 |       | 711.43100  |           | 713.88100    | 713.88100      |                   |            | 0.00  | 0.00        | 0                | 212.0         |
| ALBI               | On 04/02/2021 | Index Future       | 718.91600 |       | 718.91600  |           | 721.41700    | 721.41700      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 06/05/2021 | Index Future       | 726.61700 |       | 726.61700  |           | 729.16700    | 729.16700      |                   |            | 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 05/08/2021 | Index Future       |     | 734.54500 | 734.54500  |           | 737.26600    | 737.26600      |                   |            | 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 06/08/2020 | Bond Future        |     | 11.86500  | 74.38633   |           | 11.86500     | 74.38633       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 05/11/2020 | Bond Future        |     | 12.14584  | 71.29709   |           | 12.05198     | 71.76738       |                   |            | 0.00  | 0.00        | 0                | 350.0         |
| ES33             | On 04/02/2021 | Bond Future        |     | 12.43072  | 72.04846   |           | 12.33234     | 72.52521       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 06/05/2021 | Bond Future        |     | 12.72150  | 69.04640   |           | 12.61839     | 69.52981       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 05/08/2021 | Bond Future        |     | 13.02747  | 69.80873   |           | 12.91657     | 70.31128       |                   |            | 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 06/08/2020 | Bond Future        |     | 12.25000  | 74.20766   |           | 12.25000     | 74.20766       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 05/11/2020 | Bond Future        |     | 12.53545  | 70.54141   |           | 12.44657     | 71.03232       |                   |            | 0.00  | 0.00        | 0                | 4,919.0       |
| ES42             | On 04/02/2021 | Bond Future        |     | 12.80112  | 71.28579   |           | 12.70785     | 71.78302       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 06/05/2021 | Bond Future        |     | 13.08279  | 67.79251   |           | 12.98459     | 68.29676       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 05/08/2021 | Bond Future        |     | 13.37138  | 68.54155   |           | 13.26560     | 69.06505       |                   |            | 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 05/11/2020 | GOVI               |     | 702.83900 | 702.83900  |           | 705.15800    | 705.15800      |                   |            | 0.00  | 0.00        | 0                | 1,018.0       |
| GOVI             | On 04/02/2021 | GOVI               |     | 710.23300 | 710.23300  |           | 712.60200    | 712.60200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 06/05/2021 | GOVI               |     | 717.84200 | 717.84200  |           | 720.25800    | 720.25800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 05/08/2021 | GOVI               |     | 725.67400 | 725.67400  |           | 728.25800    | 728.25800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 06/08/2020 | Bond Future        |     | 137.77310 | 137.77310  |           | 137.77310    | 137.77310      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 05/11/2020 | Bond Future        |     | 139.52140 | 139.52140  |           | 139.58057    | 139.58057      |                   |            | 0.00  | 0.00        | 0                | 3,967.0       |
| I2025            | On 04/02/2021 | Bond Future        |     | 139.52990 | 139.52990  |           | 139.59284    | 139.59284      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 06/05/2021 | Bond Future        |     | 141.05900 | 141.05900  |           | 141.12601    | 141.12601      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 05/08/2021 | Bond Future        |     | 141.13124 | 141.13124  |           | 141.22654    | 141.22654      |                   |            | 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 06/08/2020 | Bond Future        |     | 97.78048  | 97.78048   |           | 97.78048     | 97.78048       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 05/11/2020 | Bond Future        |     | 97.50238  | 97.50238   |           | 97.61783     | 97.61783       |                   |            | 0.00  | 0.00        | 0                | 5,012.0       |
| I2029            | On 04/02/2021 | Bond Future        |     | 98.55325  | 98.55325   |           | 98.67204     | 98.67204       |                   |            | 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 |
|------------------|---------------|------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2029            | On 06/05/2021 | Bond Future            |     | 98.50417  | 98.50417   |           | 98.62671     | 98.62671       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 05/08/2021 | Bond Future            |     | 99.61388  | 99.61388   |           | 99.75702     | 99.75702       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2033            | On 14/08/2015 | Price Contribution     |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2033            | On 06/08/2020 | Bond Future            |     | 92.82143  | 92.82143   |           | 92.82143     | 92.82143       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2033            | On 05/11/2020 | Bond Future            |     | 93.09936  | 93.09936   |           | 93.13639     | 93.13639       |                   |            | 0.00  | 0.00        | 0                | 9,616.0       |
| I2033            | On 04/02/2021 | Bond Future            |     | 94.10261  | 94.10261   |           | 94.14211     | 94.14211       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2033            | On 06/05/2021 | Bond Future            |     | 93.92901  | 93.92901   |           | 93.97126     | 93.97126       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2033            | On 05/08/2021 | Bond Future            |     | 94.98708  | 94.98708   |           | 95.04811     | 95.04811       |                   |            | 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 06/08/2020 | Bond Future            |     | 102.99622 | 102.99622  |           | 102.99622    | 102.99622      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2038            | On 05/11/2020 | Bond Future            |     | 104.52108 | 104.52108  |           | 104.56199    | 104.56199      |                   |            | 0.00  | 0.00        | 0                | 11,074.0      |
| I2038            | On 04/02/2021 | Bond Future            |     | 103.96565 | 103.96565  |           | 104.00935    | 104.00935      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2038            | On 06/05/2021 | Bond Future            |     | 105.10508 | 105.10508  |           | 105.15187    | 105.15187      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2038            | On 05/08/2021 | Bond Future            |     | 104.58287 | 104.58287  |           | 104.65061    | 104.65061      |                   |            | 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 06/08/2020 | Bond Future            |     | 92.54365  | 92.54365   |           | 92.54365     | 92.54365       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2046            | On 05/11/2020 | Bond Future            |     | 91.65815  | 91.65815   |           | 91.69441     | 91.69441       |                   |            | 0.00  | 0.00        | 0                | 15,660.0      |
| I2046            | On 04/02/2021 | Bond Future            |     | 92.64616  | 92.64616   |           | 92.68477     | 92.68477       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2046            | On 06/05/2021 | Bond Future            |     | 91.88749  | 91.88749   |           | 91.92868     | 91.92868       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2046            | On 05/08/2021 | Bond Future            |     | 92.92292  | 92.92292   |           | 92.98259     | 92.98259       |                   |            | 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 06/08/2020 | Bond Future            |     | 93.07011  | 93.07011   |           | 93.07011     | 93.07011       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2050            | On 05/11/2020 | Bond Future            |     | 94.11181  | 94.11181   |           | 94.14859     | 94.14859       |                   |            | 0.00  | 0.00        | 0                | 14,181.0      |
| I2050            | On 04/02/2021 | Bond Future            |     | 93.25271  | 93.25271   |           | 93.29182     | 93.29182       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2050            | On 06/05/2021 | Bond Future            |     | 94.27467  | 94.27467   |           | 94.31667     | 94.31667       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2050            | On 05/08/2021 | Bond Future            |     | 93.42628  | 93.42628   |           | 93.48702     | 93.48702       |                   |            | 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 05/11/2020 | Index Future           |     | 251.67900 | 251.67900  |           | 251.92500    | 251.92500      |                   |            | 0.00  | 0.00        | 0                | 1,258.0       |
| IGOV             | On 04/02/2021 | Index Future           |     | 254.38900 | 254.38900  |           | 254.64600    | 254.64600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| IGOV             | On 06/05/2021 | Index Future           |     | 257.17500 | 257.17500  |           | 257.44200    | 257.44200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| IGOV             | On 05/08/2021 | Index Future           |     | 260.04100 | 260.04100  |           | 260.36200    | 260.36200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 19/08/2020 | Jibar Tradeable Future |     | 3.47500   | 96.52500   |           | 3.50500      | 96.49500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 16/09/2020 | Jibar Tradeable Future |     | 3.38500   | 96.61500   |           | 3.43500      | 96.56500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 21/10/2020 | Jibar Tradeable Future |     | 3.30500   | 96.69500   |           | 3.35500      | 96.64500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 18/11/2020 | Jibar Tradeable Future |     | 3.29500   | 96.70500   |           | 3.34500      | 96.65500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 15/12/2020 | Jibar Tradeable Future |     | 3.26500   | 96.73500   |           | 3.32500      | 96.67500       |                   |            | 0.00  | 0.00        | 0                | 10.0          |
| JIBAR FUTURE     | On 20/01/2021 | Jibar Tradeable Future |     | 3.28500   | 96.71500   |           | 3.33500      | 96.66500       |                   |            | 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 | Options Inter |
|------------------|---------------|------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| JIBAR FUTURE     | On 17/03/2021 | Jibar Tradeable Future |        |            | 3.30000     |       | 96.70000   |           | 3.38000      | 96.62000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2021 | Jibar Tradeable Future |        |            | 3.48000     |       | 96.52000   |           | 3.56000      | 96.44000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/09/2021 | Jibar Tradeable Future |        |            | 3.57500     |       | 96.42500   |           | 3.64500      | 96.35500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/12/2021 | Jibar Tradeable Future |        |            | 3.83000     |       | 96.17000   |           | 3.90000      | 96.10000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 16/03/2022 | Jibar Tradeable Future |        |            | 3.96500     |       | 96.03500   |           | 4.03500      | 95.96500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2022 | Jibar Tradeable Future |        |            | 4.28500     |       | 95.71500   |           | 4.34500      | 95.65500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 06/08/2020 | Bond Future            |        |            | 7.46500     |       | 116.61588  |           | 7.46500      | 116.61588      |                   | 8.68       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 05/11/2020 | Bond Future            |        |            | 7.59673     |       | 118.04441  |           | 7.57812      | 118.14188      |                   | 9.37       | 0.00  | 29,038,924.86 | 246              | 88,026.0      |
| R186             | On 05/11/2020 | Bond Future            | 6.50   | Call       | 363.72000   |       | 0.36372    |           | 405.11000    | 0.40511        | 363.720           | 9.13       | 0.14  | 0.00          | 0                | 80.0          |
| R186             | On 05/11/2020 | Bond Future            | 7.00   | Call       | 900.55000   |       | 0.90055    |           | 969.82000    | 0.96982        | 900.550           | 9.16       | 0.28  | 0.00          | 0                | 1,200.0       |
| R186             | On 05/11/2020 | Bond Future            | 7.50   | Call       | 1,886.02000 |       | 1.88602    |           | 1,981.14000  | 1.98114        | 1,886.020         | 9.30       | 0.47  | 0.00          | 0                | 80.0          |
| R186             | On 05/11/2020 | Bond Future            | 7.84   | Call       | 2,829.88000 |       | 2.82988    |           | 2,936.55000  | 2.93655        | 2,829.880         | 9.41       | 0.60  | 2,989,571.00  | 42               | 3,500.0       |
| R186             | On 05/11/2020 | Bond Future            | 8.00   | Call       | 3,348.11000 |       | 3.34811    |           | 3,458.23000  | 3.45823        | 3,348.110         | 9.47       | 0.66  | 0.00          | 0                | 1,200.0       |
| R186             | On 05/11/2020 | Bond Future            | 8.34   | Call       | 4,591.32000 |       | 4.59132    |           | 4,705.11000  | 4.70511        | 4,591.320         | 9.69       | 0.76  | 3,795,780.24  | 42               | 3,500.0       |
| R186             | On 05/11/2020 | Bond Future            | 9.26   | Put        | 161.07000   |       | 0.16107    |           | 171.39000    | 0.17139        | 161.070           | 10.00      | 0.06  | 313,917.49    | 42               | 3,500.0       |
| R186             | On 04/02/2021 | Bond Future            |        |            | 7.78530     |       | 114.00838  |           | 7.76515      | 114.10915      |                   | 8.99       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 04/02/2021 | Bond Future            | 8.00   | Put        | 2,332.16000 |       | 2.33216    |           | 2,320.72000  | 2.32072        | 2,332.160         | 8.99       | 0.43  | 0.00          | 0                | 15,177.0      |
| R186             | On 06/05/2021 | Bond Future            |        |            | 7.98887     |       | 115.23142  |           | 7.96695      | 115.33586      |                   | 8.31       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 05/08/2021 | Bond Future            |        |            | 8.20837     |       | 111.22148  |           | 8.18014      | 111.34938      |                   | 8.12       | 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 06/08/2020 | Bond Future            |        |            | 304.14650   |       | 304.14650  |           | 304.14650    | 304.14650      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 05/11/2020 | Bond Future            |        |            | 306.95953   |       | 306.95953  |           | 307.09527    | 307.09527      |                   |            | 0.00  | 0.00          | 0                | 2,598.0       |
| R197             | On 04/02/2021 | Bond Future            |        |            | 302.48463   |       | 302.48463  |           | 302.62799    | 302.62799      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 06/05/2021 | Bond Future            |        |            | 305.80010   |       | 305.80010  |           | 305.95243    | 305.95243      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 05/08/2021 | Bond Future            |        |            | 301.31288   |       | 301.31288  |           | 301.52597    | 301.52597      |                   |            | 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 06/08/2020 | Bond Future            |        |            | 206.15873   |       | 206.15873  |           | 206.15873    | 206.15873      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 05/11/2020 | Bond Future            |        |            | 207.98023   |       | 207.98023  |           | 208.06165    | 208.06165      |                   |            | 0.00  | 0.00          | 0                | 8,104.0       |
| R202             | On 04/02/2021 | Bond Future            |        |            | 206.08760   |       | 206.08760  |           | 206.17415    | 206.17415      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 06/05/2021 | Bond Future            |        |            | 208.34616   |       | 208.34616  |           | 208.43877    | 208.43877      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 05/08/2021 | Bond Future            |        |            | 206.47994   |       | 206.47994  |           | 206.61379    | 206.61379      |                   |            | 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 06/08/2020 | Bond Future            |        |            | 4.61500     |       | 110.93764  |           | 4.61500      | 110.93764      |                   | 2.19       | 0.00  | 0.00          | 0                | 0.0           |
| R2023            | On 05/11/2020 | Bond Future            |        |            | 4.54232     |       | 108.45169  |           | 4.57722      | 108.37284      |                   | 2.23       | 0.00  | 0.00          | 0                | 32,765.0      |
| R2023            | On 04/02/2021 | Bond Future            |        |            | 4.58651     |       | 109.59409  |           | 4.62491      | 109.51678      |                   | 2.08       | 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 |
|------------------|----|------------|--------|------------|--------------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|--------------|-------------|------------------|---------------|
| R2023            | On | 06/05/2021 |        |            | Bond Future        | 4.62194     | 106.86182  |             | 4.66460      | 106.78617      |                   | 1.89       | 0.00         | 0.00        | 0                | 0.0           |
| R2023            | On | 05/08/2021 |        |            | Bond Future        | 4.65369     | 108.04096  |             | 4.68996      | 107.98550      |                   | 1.63       | 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 | 06/08/2020 |        |            | Bond Future        | 9.25000     | 92.48271   |             | 9.25000      | 92.48271       |                   | 14.44      | 0.00         | 0.00        | 0                | 0.0           |
| R2030            | On | 05/11/2020 |        |            | Bond Future        | 9.47341     | 93.26478   |             | 9.42008      | 93.56962       |                   | 15.90      | 0.00         | 652,853.46  | 7                | 101,192.0     |
| R2030            | On | 05/11/2020 | 8.10   | Call       | Bond Future        | 452.46000   | 0.45246    | 531.36000   | 0.53136      | 452.460        | 15.31             | 0.13       | 539,380.56   | 43          | 3,000.0          |               |
| R2030            | On | 05/11/2020 | 8.34   | Call       | Bond Future        | 664.88000   | 0.66488    | 766.64000   | 0.76664      | 664.880        | 15.31             | 0.18       | 0.00         | 0           | 1,000.0          |               |
| R2030            | On | 05/11/2020 | 8.36   | Call       | Bond Future        | 685.58000   | 0.68558    | 789.36000   | 0.78936      | 685.580        | 15.31             | 0.19       | 0.00         | 0           | 14,160.0         |               |
| R2030            | On | 05/11/2020 | 8.53   | Call       | Bond Future        | 884.27000   | 0.88427    | 1,005.99000 | 1.00599      | 884.270        | 15.33             | 0.23       | 1,602,763.90 | 75          | 15,414.0         |               |
| R2030            | On | 05/11/2020 | 8.73   | Call       | Bond Future        | 1,182.28000 | 1.18228    | 1,326.82000 | 1.32682      | 1,182.280      | 15.43             | 0.28       | 0.00         | 0           | 3,000.0          |               |
| R2030            | On | 05/11/2020 | 8.85   | Call       | Bond Future        | 1,392.45000 | 1.39245    | 1,550.91000 | 1.55091      | 1,392.450      | 15.50             | 0.32       | 1,283,146.88 | 43          | 3,000.0          |               |
| R2030            | On | 05/11/2020 | 8.86   | Call       | Bond Future        | 1,411.03000 | 1.41103    | 1,570.64000 | 1.57064      | 1,411.030      | 15.51             | 0.32       | 0.00         | 0           | 14,160.0         |               |
| R2030            | On | 05/11/2020 | 9.03   | Call       | Bond Future        | 1,752.18000 | 1.75218    | 1,931.26000 | 1.93126      | 1,752.180      | 15.61             | 0.37       | 2,628,423.53 | 75          | 15,414.0         |               |
| R2030            | On | 05/11/2020 | 9.04   | Call       | Bond Future        | 1,773.73000 | 1.77373    | 1,953.94000 | 1.95394      | 1,773.730      | 15.62             | 0.38       | 0.00         | 0           | 1,000.0          |               |
| R2030            | On | 05/11/2020 | 9.23   | Call       | Bond Future        | 2,216.17000 | 2.21617    | 2,417.27000 | 2.41727      | 2,216.170      | 15.74             | 0.44       | 0.00         | 0           | 3,000.0          |               |
| R2030            | On | 05/11/2020 | 9.61   | Put        | Bond Future        | 2,501.70000 | 2.50170    | 2,434.93000 | 2.43493      | 2,501.700      | 15.98             | 0.44       | 1,774,927.08 | 43          | 3,000.0          |               |
| R2030            | On | 05/11/2020 | 9.65   | Put        | Bond Future        | 2,401.46000 | 2.40146    | 2,338.14000 | 2.33814      | 2,401.460      | 16.00             | 0.43       | 0.00         | 0           | 2,500.0          |               |
| R2030            | On | 05/11/2020 | 9.86   | Put        | Bond Future        | 1,931.79000 | 1.93179    | 1,884.99000 | 1.88499      | 1,931.790      | 16.19             | 0.37       | 0.00         | 0           | 14,160.0         |               |
| R2030            | On | 05/11/2020 | 9.99   | Put        | Bond Future        | 1,683.71000 | 1.68371    | 1,645.77000 | 1.64577      | 1,683.710      | 16.32             | 0.33       | 0.00         | 0           | 5,000.0          |               |
| R2030            | On | 05/11/2020 | 10.06  | Put        | Bond Future        | 1,563.51000 | 1.56351    | 1,529.91000 | 1.52991      | 1,563.510      | 16.41             | 0.31       | 0.00         | 0           | 1,000.0          |               |
| R2030            | On | 05/11/2020 | 10.37  | Put        | Bond Future        | 1,120.08000 | 1.12008    | 1,102.11000 | 1.10211      | 1,120.080      | 16.81             | 0.24       | 1,679,419.95 | 75          | 15,414.0         |               |
| R2030            | On | 05/11/2020 | 10.47  | Put        | Bond Future        | 1,004.58000 | 1.00458    | 990.51000   | 0.99051      | 1,004.580      | 16.95             | 0.22       | 0.00         | 0           | 3,000.0          |               |
| R2030            | On | 04/02/2021 |        |            | Bond Future        | 9.68468     | 90.24291   |             | 9.62860      | 90.55301       |                   | 15.45      | 0.00         | 0.00        | 0                | 0.0           |
| R2030            | On | 04/02/2021 | 8.36   | Call       | Bond Future        | 1,192.15000 | 1.19215    | 1,298.05000 | 1.29805      | 1,192.150      | 14.90             | 0.23       | 0.00         | 0           | 800.0            |               |
| R2030            | On | 04/02/2021 | 8.37   | Call       | Bond Future        | 1,204.47000 | 1.20447    | 1,311.08000 | 1.31108      | 1,204.470      | 14.90             | 0.23       | 0.00         | 0           | 1,000.0          |               |
| R2030            | On | 04/02/2021 | 8.86   | Call       | Bond Future        | 1,941.31000 | 1.94131    | 2,084.98000 | 2.08498      | 1,941.310      | 14.95             | 0.33       | 0.00         | 0           | 800.0            |               |
| R2030            | On | 04/02/2021 | 9.12   | Call       | Bond Future        | 2,461.78000 | 2.46178    | 2,626.25000 | 2.62625      | 2,461.780      | 15.09             | 0.39       | 0.00         | 0           | 1,000.0          |               |
| R2030            | On | 04/02/2021 | 10.20  | Put        | Bond Future        | 2,660.88000 | 2.66088    | 2,590.62000 | 2.59062      | 2,660.880      | 15.79             | 0.37       | 0.00         | 0           | 1,800.0          |               |
| R2030            | On | 06/05/2021 |        |            | Bond Future        | 9.90820     | 91.21125   |             | 9.84920      | 91.52672       |                   | 14.26      | 0.00         | 0.00        | 0                | 0.0           |
| R2030            | On | 06/05/2021 | 7.97   | Call       | Bond Future        | 971.72000   | 0.97172    | 1,050.25000 | 1.05025      | 971.720        | 13.69             | 0.18       | 0.00         | 0           | 700.0            |               |
| R2030            | On | 06/05/2021 | 9.22   | Put        | Bond Future        | 6,531.13000 | 6.53113    | 6,371.07000 | 6.37107      | 6,531.130      | 13.80             | 0.61       | 0.00         | 0           | 700.0            |               |
| R2030            | On | 06/05/2021 | 9.92   | Put        | Bond Future        | 4,395.70000 | 4.39570    | 4,281.02000 | 4.28102      | 4,395.700      | 14.21             | 0.47       | 0.00         | 0           | 700.0            |               |
| R2030            | On | 05/08/2021 |        |            | Bond Future        | 10.14924    | 88.21257   |             | 10.08395     | 88.54947       |                   | 13.92      | 0.00         | 0.00        | 0                | 0.0           |
| R2030            | On | 31/01/2030 |        |            | Price Contribution | 100.00000   | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00         | 0.00        | 0                | 0.0           |
| R2032            | On | 06/08/2020 |        |            | Bond Future        | 10.20500    | 89.86094   |             | 10.20500     | 89.86094       |                   | 16.90      | 0.00         | 0.00        | 0                | 0.0           |
| R2032            | On | 05/11/2020 |        |            | Bond Future        | 10.42634    | 86.59833   |             | 10.37359     | 86.91116       |                   | 19.42      | 0.00         | 0.00        | 0                | 113,422.0     |
| R2032            | On | 05/11/2020 | 8.94   | Call       | Bond Future        | 511.44000   | 0.51144    | 596.39000   | 0.59639      | 511.440        | 18.57             | 0.13       | 0.00         | 0           | 1,000.0          |               |
| R2032            | On | 05/11/2020 | 9.11   | Call       | Bond Future        | 660.99000   | 0.66099    | 761.63000   | 0.76163      | 660.990        | 18.57             | 0.17       | 0.00         | 0           | 3,000.0          |               |
| R2032            | On | 05/11/2020 | 9.44   | Call       | Bond Future        | 1,045.46000 | 1.04546    | 1,179.57000 | 1.17957      | 1,045.460      | 18.57             | 0.24       | 0.00         | 0           | 1,000.0          |               |
| R2032            | On | 05/11/2020 | 9.61   | Call       | Bond Future        | 1,310.99000 | 1.31099    | 1,464.03000 | 1.46403      | 1,310.990      | 18.66             | 0.28       | 0.00         | 0           | 3,000.0          |               |
| R2032            | On | 05/11/2020 | 10.99  | Put        | Bond Future        | 1,909.67000 | 1.90967    | 1,877.81000 | 1.87781      | 1,909.670      | 19.95             | 0.33       | 0.00         | 0           | 3,000.0          |               |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R2032            | On 05/11/2020 | Bond Future        | 11.08  | Put        | 1,753.11000  |       | 1.75311    | 1,726.28000 | 1.72628      | 1,753.110      |                   | 20.09      | 0.31  | 0.00         | 0                | 1,000.0       |
| R2032            | On 04/02/2021 | Bond Future        |        |            | 10.65337     |       | 87.51126   | 10.59809    | 87.82905     |                |                   | 18.08      | 0.00  | 0.00         | 0                | 0.0           |
| R2032            | On 04/02/2021 | Bond Future        | 8.79   | Call       | 876.24000    |       | 0.87624    | 960.45000   | 0.96045      | 876.240        |                   | 17.37      | 0.16  | 0.00         | 0                | 800.0         |
| R2032            | On 04/02/2021 | Bond Future        | 9.29   | Call       | 1,445.38000  |       | 1.44538    | 1,562.94000 | 1.56294      | 1,445.380      |                   | 17.37      | 0.24  | 0.00         | 0                | 800.0         |
| R2032            | On 04/02/2021 | Bond Future        | 10.82  | Put        | 3,923.87000  |       | 3.92387    | 3,834.57000 | 3.83457      | 3,923.870      |                   | 18.13      | 0.44  | 0.00         | 0                | 800.0         |
| R2032            | On 06/05/2021 | Bond Future        |        |            | 10.88982     |       | 84.30506   | 10.83178    | 84.62831     |                |                   | 17.53      | 0.00  | 0.00         | 0                | 0.0           |
| R2032            | On 06/05/2021 | Bond Future        | 10.33  | Call       | 3,564.02000  |       | 3.56402    | 3,740.25000 | 3.74025      | 3,564.020      |                   | 17.04      | 0.43  | 0.00         | 0                | 736.0         |
| R2032            | On 06/05/2021 | Bond Future        | 12.57  | Put        | 1,891.31000  |       | 1.89131    | 1,849.56000 | 1.84956      | 1,891.310      |                   | 18.66      | 0.22  | 0.00         | 0                | 736.0         |
| R2032            | On 05/08/2021 | Bond Future        |        |            | 11.13743     |       | 85.23591   | 11.07372    | 85.57950     |                |                   | 16.39      | 0.00  | 0.00         | 0                | 0.0           |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000    |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R2035            | On 06/08/2020 | Bond Future        |        |            | 10.90500     |       | 89.32608   | 10.90500    | 89.32608     |                |                   | 19.02      | 0.00  | 0.00         | 0                | 0.0           |
| R2035            | On 05/11/2020 | Bond Future        |        |            | 11.20633     |       | 85.28139   | 11.12269    | 85.80035     |                |                   | 21.83      | 0.00  | 0.00         | 0                | 105,375.0     |
| R2035            | On 04/02/2021 | Bond Future        |        |            | 11.44916     |       | 86.17984   | 11.36158    | 86.70608     |                |                   | 20.25      | 0.00  | 0.00         | 0                | 0.0           |
| R2035            | On 04/02/2021 | Bond Future        | 10.14  | Put        | 10,173.34000 |       | 10.17334   | 9,835.50000 | 9.83550      | 10,173.340     |                   | 19.34      | 0.73  | 0.00         | 0                | 650.0         |
| R2035            | On 04/02/2021 | Bond Future        | 11.14  | Put        | 5,817.63000  |       | 5.81763    | 5,594.95000 | 5.59495      | 5,817.630      |                   | 19.93      | 0.53  | 0.00         | 0                | 650.0         |
| R2035            | On 06/05/2021 | Bond Future        |        |            | 11.69253     |       | 82.62957   | 11.60090    | 83.16329     |                |                   | 19.70      | 0.00  | 0.00         | 0                | 0.0           |
| R2035            | On 06/05/2021 | Bond Future        | 10.24  | Call       | 2,192.82000  |       | 2.19282    | 2,383.65000 | 2.38365      | 2,192.820      |                   | 18.86      | 0.29  | 0.00         | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.81  | Call       | 3,235.08000  |       | 3.23508    | 3,480.18000 | 3.48018      | 3,235.080      |                   | 18.91      | 0.38  | 0.00         | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 11.32  | Put        | 6,697.82000  |       | 6.69782    | 6,459.77000 | 6.45977      | 6,697.820      |                   | 19.33      | 0.53  | 0.00         | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.55  | Put        | 5,964.59000  |       | 5.96459    | 5,748.11000 | 5.74811      | 5,964.590      |                   | 19.53      | 0.49  | 0.00         | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 12.02  | Put        | 4,679.51000  |       | 4.67951    | 4,503.63000 | 4.50363      | 4,679.510      |                   | 19.94      | 0.41  | 0.00         | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 12.77  | Put        | 3,231.68000  |       | 3.23168    | 3,109.17000 | 3.10917      | 3,231.680      |                   | 20.98      | 0.31  | 0.00         | 0                | 1,650.0       |
| R2035            | On 05/08/2021 | Bond Future        |        |            | 11.95090     |       | 83.54169   | 11.85227    | 84.09777     |                |                   | 18.31      | 0.00  | 0.00         | 0                | 0.0           |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000    |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R2037            | On 06/08/2020 | Bond Future        |        |            | 11.14000     |       | 80.54755   | 11.14000    | 80.54755     |                |                   | 21.22      | 0.00  | 0.00         | 0                | 0.0           |
| R2037            | On 05/11/2020 | Bond Future        |        |            | 11.48019     |       | 80.61169   | 11.36025    | 81.34236     |                |                   | 23.20      | 0.00  | 0.00         | 0                | 139,162.0     |
| R2037            | On 04/02/2021 | Bond Future        |        |            | 11.71638     |       | 77.20633   | 11.59100    | 77.94651     |                |                   | 22.69      | 0.00  | 0.00         | 0                | 0.0           |
| R2037            | On 04/02/2021 | Bond Future        | 9.65   | Call       | 898.10000    |       | 0.89810    | 1,054.08000 | 1.05408      | 898.100        |                   | 21.71      | 0.16  | 0.00         | 0                | 72.0          |
| R2037            | On 04/02/2021 | Bond Future        | 10.35  | Put        | 10,430.75000 |       | 10.43075   | 9,939.08000 | 9.93908      | 10,430.750     |                   | 21.71      | 0.74  | 0.00         | 0                | 72.0          |
| R2037            | On 04/02/2021 | Bond Future        | 10.48  | Call       | 1,942.10000  |       | 1.94210    | 2,209.60000 | 2.20960      | 1,942.100      |                   | 21.71      | 0.29  | 0.00         | 0                | 240.0         |
| R2037            | On 04/02/2021 | Bond Future        | 10.85  | Put        | 8,018.25000  |       | 8.01825    | 7,604.41000 | 7.60441      | 8,018.250      |                   | 22.05      | 0.64  | 0.00         | 0                | 72.0          |
| R2037            | On 04/02/2021 | Bond Future        | 11.90  | Put        | 4,411.78000  |       | 4.41178    | 4,154.20000 | 4.15420      | 4,411.780      |                   | 23.15      | 0.43  | 0.00         | 0                | 240.0         |
| R2037            | On 04/02/2021 | Bond Future        | 11.97  | Call       | 5,700.33000  |       | 5.70033    | 6,192.09000 | 6.19209      | 5,700.330      |                   | 23.25      | 0.58  | 0.00         | 0                | 300.0         |
| R2037            | On 04/02/2021 | Bond Future        | 13.73  | Put        | 1,280.10000  |       | 1.28010    | 1,194.98000 | 1.19498      | 1,280.100      |                   | 24.20      | 0.17  | 0.00         | 0                | 300.0         |
| R2037            | On 06/05/2021 | Bond Future        |        |            | 11.96173     |       | 78.03503   | 11.83067    | 78.78486     |                |                   | 20.94      | 0.00  | 0.00         | 0                | 0.0           |
| R2037            | On 05/08/2021 | Bond Future        |        |            | 12.22429     |       | 74.64080   | 12.08450    | 75.41437     |                |                   | 20.58      | 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 06/08/2020 | Bond Future        |        |            | 11.42500     |       | 81.50116   | 11.42500    | 81.50116     |                |                   | 22.26      | 0.00  | 0.00         | 0                | 0.0           |
| R2040            | On 05/11/2020 | Bond Future        |        |            | 11.70598     |       | 81.94201   | 11.61721    | 82.50488     |                |                   | 24.16      | 0.00  | 2,949,912.36 | 36               | 69,189.0      |

| 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 |
|------------------|---------------|--------------------|--------|------------|--------------|------------|--------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2040            | On 05/11/2020 | Bond Future        | 9.50   | Call       | 215.60000    | 0.21560    | 277.81000    | 0.27781      | 215.600        | 22.77             | 0.06       | 0.00  | 0           | 2,000.0          |               |
| R2040            | On 05/11/2020 | Bond Future        | 9.73   | Call       | 322.39000    | 0.32239    | 406.31000    | 0.40631      | 322.390        | 22.77             | 0.08       | 0.00  | 0           | 2,000.0          |               |
| R2040            | On 05/11/2020 | Bond Future        | 10.00  | Call       | 498.37000    | 0.49837    | 613.25000    | 0.61325      | 498.370        | 22.77             | 0.12       | 0.00  | 0           | 2,380.0          |               |
| R2040            | On 05/11/2020 | Bond Future        | 10.23  | Call       | 701.19000    | 0.70119    | 846.84000    | 0.84684      | 701.190        | 22.77             | 0.16       | 0.00  | 0           | 2,000.0          |               |
| R2040            | On 05/11/2020 | Bond Future        | 11.00  | Call       | 1,892.95000  | 1.89295    | 2,165.13000  | 2.16513      | 1,892.950      | 23.15             | 0.33       | 0.00  | 0           | 2,380.0          |               |
| R2040            | On 05/11/2020 | Bond Future        | 11.50  | Put        | 4,511.55000  | 4.51155    | 4,306.62000  | 4.30662      | 4,511.550      | 23.88             | 0.53       | 0.00  | 0           | 2,000.0          |               |
| R2040            | On 05/11/2020 | Bond Future        | 11.70  | Put        | 3,842.39000  | 3.84239    | 3,667.74000  | 3.66774      | 3,842.390      | 24.10             | 0.48       | 0.00  | 0           | 2,000.0          |               |
| R2040            | On 04/02/2021 | Bond Future        |        |            | 11.94341     | 78.30047   | 11.85044     | 78.87097     |                | 23.62             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2040            | On 04/02/2021 | Bond Future        | 9.49   | Call       | 621.98000    | 0.62198    | 716.35000    | 0.71635      | 621.980        | 22.51             | 0.11       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 9.57   | Call       | 681.13000    | 0.68113    | 782.09000    | 0.78209      | 681.130        | 22.51             | 0.12       | 0.00  | 0           | 800.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 10.07  | Call       | 1,153.71000  | 1.15371    | 1,301.47000  | 1.30147      | 1,153.710      | 22.51             | 0.18       | 0.00  | 0           | 800.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 10.24  | Call       | 1,359.22000  | 1.35922    | 1,524.85000  | 1.52485      | 1,359.220      | 22.51             | 0.21       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 11.57  | Put        | 6,358.06000  | 6.35806    | 6,111.80000  | 6.11180      | 6,358.060      | 23.16             | 0.54       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 11.74  | Put        | 5,766.97000  | 5.76697    | 5,540.49000  | 5.54049      | 5,766.970      | 23.35             | 0.51       | 0.00  | 0           | 800.0            |               |
| R2040            | On 06/05/2021 | Bond Future        |        |            | 12.18968     | 79.14094   | 12.09229     | 79.71934     |                | 21.76             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2040            | On 05/08/2021 | Bond Future        |        |            | 12.45339     | 75.50862   | 12.34870     | 76.10909     |                | 21.35             | 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 06/08/2020 | Bond Future        |        |            | 11.54000     | 77.83873   | 11.54000     | 77.83873     |                | 23.30             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2044            | On 05/11/2020 | Bond Future        |        |            | 11.79558     | 78.37788   | 11.72763     | 78.80447     |                | 25.29             | 0.00       | 0.00  | 0           | 49,284.0         |               |
| R2044            | On 05/11/2020 | Bond Future        | 8.87   | Call       | 49.52000     | 0.04952    | 66.40000     | 0.06640      | 49.520         | 23.89             | 0.02       | 0.00  | 0           | 1,815.0          |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.29   | Call       | 122.59000    | 0.12259    | 157.02000    | 0.15702      | 122.590        | 23.89             | 0.04       | 0.00  | 0           | 300.0            |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.34   | Call       | 135.50000    | 0.13550    | 172.67000    | 0.17267      | 135.500        | 23.89             | 0.04       | 0.00  | 0           | 525.0            |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.72   | Call       | 275.51000    | 0.27551    | 338.78000    | 0.33878      | 275.510        | 23.89             | 0.07       | 0.00  | 0           | 1,815.0          |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.97   | Call       | 419.41000    | 0.41941    | 505.00000    | 0.50500      | 419.410        | 23.89             | 0.10       | 0.00  | 0           | 300.0            |               |
| R2044            | On 05/11/2020 | Bond Future        | 10.02  | Call       | 454.27000    | 0.45427    | 544.81000    | 0.54481      | 454.270        | 23.89             | 0.11       | 0.00  | 0           | 1,815.0          |               |
| R2044            | On 05/11/2020 | Bond Future        | 10.04  | Call       | 468.83000    | 0.46883    | 561.39000    | 0.56139      | 468.830        | 23.89             | 0.11       | 0.00  | 0           | 525.0            |               |
| R2044            | On 05/11/2020 | Bond Future        | 11.06  | Put        | 6,712.35000  | 6.71235    | 6,507.81000  | 6.50781      | 6,712.350      | 24.36             | 0.67       | 0.00  | 0           | 525.0            |               |
| R2044            | On 05/11/2020 | Bond Future        | 11.17  | Put        | 6,204.71000  | 6.20471    | 6,015.73000  | 6.01573      | 6,204.710      | 24.53             | 0.64       | 0.00  | 0           | 1,815.0          |               |
| R2044            | On 05/11/2020 | Bond Future        | 11.38  | Put        | 5,315.91000  | 5.31591    | 5,155.41000  | 5.15541      | 5,315.910      | 24.83             | 0.59       | 0.00  | 0           | 300.0            |               |
| R2044            | On 05/11/2020 | Bond Future        | 11.43  | Put        | 5,119.35000  | 5.11935    | 4,965.35000  | 4.96535      | 5,119.350      | 24.90             | 0.57       | 0.00  | 0           | 1,815.0          |               |
| R2044            | On 04/02/2021 | Bond Future        |        |            | 12.02743     | 74.82387   | 11.95613     | 75.25664     |                | 24.74             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2044            | On 04/02/2021 | Bond Future        | 9.66   | Call       | 689.30000    | 0.68930    | 772.98000    | 0.77298      | 689.300        | 23.60             | 0.12       | 0.00  | 0           | 265.0            |               |
| R2044            | On 04/02/2021 | Bond Future        | 10.29  | Put        | 13,244.08000 | 13.24408   | 12,944.09000 | 12.94409     | 13,244.080     | 23.60             | 0.79       | 0.00  | 0           | 265.0            |               |
| R2044            | On 04/02/2021 | Bond Future        | 10.84  | Put        | 9,973.54000  | 9.97354    | 9,722.93000  | 9.72293      | 9,973.540      | 23.60             | 0.70       | 0.00  | 0           | 265.0            |               |
| R2044            | On 06/05/2021 | Bond Future        |        |            | 12.26766     | 75.62710   | 12.19284     | 76.06620     |                | 22.76             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2044            | On 05/08/2021 | Bond Future        |        |            | 12.52489     | 72.08119   | 12.44384     | 72.54006     |                | 22.36             | 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 06/08/2020 | Bond Future        |        |            | 11.51500     | 81.00070   | 11.51500     | 81.00070     |                | 22.66             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2048            | On 05/11/2020 | Bond Future        |        |            | 11.75931     | 77.22569   | 11.69134     | 77.65899     |                | 25.91             | 0.00       | 0.00  | 0           | 111,948.0        |               |
| R2048            | On 05/11/2020 | Bond Future        | 10.00  | Call       | 450.86000    | 0.45086    | 541.65000    | 0.54165      | 450.860        | 24.40             | 0.11       | 0.00  | 0           | 950.0            |               |
| R2048            | On 05/11/2020 | Bond Future        | 11.00  | Call       | 1,806.54000  | 1.80654    | 2,026.87000  | 2.02687      | 1,806.540      | 24.82             | 0.32       | 0.00  | 0           | 950.0            |               |



| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2048            | On 04/02/2021 | Bond Future        |        |            | 11.98996    |       | 78.03929   |             | 11.91856     | 78.47876       |                   | 23.90      | 0.00  | 0.00           | 0                | 0.0           |
| R2048            | On 06/05/2021 | Bond Future        |        |            | 12.22033    |       | 74.46477   |             | 12.14538     | 74.91067       |                   | 23.26      | 0.00  | 0.00           | 0                | 0.0           |
| R2048            | On 05/08/2021 | Bond Future        |        |            | 12.46463    |       | 75.28684   |             | 12.38350     | 75.75252       |                   | 21.50      | 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 06/08/2020 | Bond Future        |        |            | 3.48000     |       | 104.49825  |             | 3.48000      | 104.49825      |                   | 0.27       | 0.00  | 0.00           | 0                | 0.0           |
| R208             | On 05/11/2020 | Bond Future        |        |            | 3.26237     |       | 102.08842  |             | 3.29177      | 102.07697      |                   | 0.22       | 0.00  | 0.00           | 0                | 7,525.0       |
| 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 06/08/2020 | Bond Future        |        |            | 10.79500    |       | 68.30615   |             | 10.79500     | 68.30615       |                   | 21.46      | 0.00  | 0.00           | 0                | 0.0           |
| R209             | On 05/11/2020 | Bond Future        |        |            | 11.05868    |       | 65.50492   |             | 10.96496     | 66.00885       |                   | 24.77      | 0.00  | 0.00           | 0                | 26,289.0      |
| R209             | On 04/02/2021 | Bond Future        |        |            | 11.26677    |       | 66.19546   |             | 11.16920     | 66.70602       |                   | 23.03      | 0.00  | 0.00           | 0                | 0.0           |
| R209             | On 06/05/2021 | Bond Future        |        |            | 11.48158    |       | 63.76548   |             | 11.37991     | 64.28302       |                   | 22.46      | 0.00  | 0.00           | 0                | 460.0         |
| R209             | On 06/05/2021 | Bond Future        | 10.25  | Call       | 2,293.97000 |       | 2.29397    | 2,499.79000 | 2.49979      | 2,293.970      | 21.58             | 0.33       | 0.00  | 0              | 1,000.0          |               |
| R209             | On 06/05/2021 | Bond Future        | 11.25  | Put        | 5,500.22000 |       | 5.50022    | 5,281.79000 | 5.28179      | 5,500.220      | 22.23             | 0.50       | 0.00  | 0              | 1,000.0          |               |
| R209             | On 06/05/2021 | Bond Future        | 12.25  | Put        | 3,315.82000 |       | 3.31582    | 3,176.01000 | 3.17601      | 3,315.820      | 23.46             | 0.34       | 0.00  | 0              | 1,000.0          |               |
| R209             | On 05/08/2021 | Bond Future        |        |            | 11.70446    |       | 64.46953   |             | 11.59619     | 65.00553       |                   | 21.07      | 0.00  | 0.00           | 0                | 0.0           |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |             | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R210             | On 06/08/2020 | Bond Future        |        |            | 182.74498   |       | 182.74498  |             | 182.74498    | 182.74498      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R210             | On 05/11/2020 | Bond Future        |        |            | 180.56296   |       | 180.56296  |             | 180.63629    | 180.63629      |                   |            | 0.00  | 180,562,960.00 | 1,000            | 2,243.0       |
| R210             | On 04/02/2021 | Bond Future        |        |            | 182.50909   |       | 182.50909  |             | 182.58718    | 182.58718      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R210             | On 06/05/2021 | Bond Future        |        |            | 181.81982   |       | 181.81982  |             | 181.90321    | 181.90321      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R210             | On 05/08/2021 | Bond Future        |        |            | 183.86822   |       | 183.86822  |             | 183.98815    | 183.98815      |                   |            | 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 06/08/2020 | Bond Future        |        |            | 165.24718   |       | 165.24718  |             | 165.24718    | 165.24718      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R212             | On 05/11/2020 | Bond Future        |        |            | 166.91182   |       | 166.91182  |             | 166.89374    | 166.89374      |                   |            | 0.00  | 0.00           | 0                | 6,967.0       |
| R212             | On 04/02/2021 | Bond Future        |        |            | 166.43267   |       | 166.43267  |             | 166.41806    | 166.41806      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R212             | On 06/05/2021 | Bond Future        |        |            | 168.25672   |       | 168.25672  |             | 168.24604    | 168.24604      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R212             | On 05/08/2021 | Bond Future        |        |            | 167.84118   |       | 167.84118  |             | 167.86318    | 167.86318      |                   |            | 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           |

| Contract Details               | Strike        | Call / Put         | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value           | Contracts Traded | Open Interest      |
|--------------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|--------------------|
| R213                           | On 06/08/2020 | Bond Future        | 9.73000   | 85.37177   |           | 9.73000      | 85.37177       |                   | 15.96      | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 05/11/2020 | Bond Future        | 9.95229   | 82.59278   |           | 9.89940      | 82.88658       |                   | 18.37      | 0.00  | 0.00                  | 0                | 16,316.0           |
| R213                           | On 04/02/2021 | Bond Future        | 10.16823  | 83.46286   |           | 10.11278     | 83.76151       |                   | 17.08      | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 06/05/2021 | Bond Future        | 10.38588  | 80.82862   |           | 10.32776     | 81.13233       |                   | 16.52      | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 05/08/2021 | Bond Future        | 10.61730  | 81.72066   |           | 10.55349     | 82.04375       |                   | 15.47      | 0.00  | 0.00                  | 0                | 0.0                |
| 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 06/08/2020 | Bond Future        | 11.07000  | 66.13464   |           | 11.07000     | 66.13464       |                   | 22.96      | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 05/11/2020 | Bond Future        | 11.32473  | 63.20095   |           | 11.23620     | 63.68230       |                   | 26.60      | 0.00  | 0.00                  | 0                | 16,512.0           |
| R214                           | On 04/02/2021 | Bond Future        | 11.53306  | 63.86675   |           | 11.44066     | 64.35454       |                   | 24.67      | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 06/05/2021 | Bond Future        | 11.74039  | 61.27457   |           | 11.64403     | 61.76899       |                   | 24.09      | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 05/08/2021 | Bond Future        | 11.95879  | 61.95097   |           | 11.85597     | 62.46309       |                   | 22.54      | 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>229,811,981.31</b> | <b>1,769</b>     | <b>1 179 366.0</b> |
| <b>Grand Total:</b>            |               |                    |           |            |           |              |                |                   |            |       | <b>229,811,981.31</b> | <b>1,769</b>     | <b>1 179 366.0</b> |