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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/11/2020

| 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 | 90.33000  |       | 90.33000   |           | 90.32000     | 90.32000       |                   |            | 0.00  | 0.00        | 0                | 51.0          |
| AL37               | On 04/02/2021 | Index Future       | 776.23400 |       | 776.23400  |           | 777.37400    | 777.37400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 06/05/2021 | Index Future       | 784.45900 |       | 784.45900  |           | 785.61400    | 785.61400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 05/08/2021 | Index Future       | 792.86500 |       | 792.86500  |           | 794.03400    | 794.03400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 04/11/2021 | Index Future       | 801.47300 |       | 801.47300  |           | 802.65500    | 802.65500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/02/2021 | Index Future       | 853.95300 |       | 853.95300  |           | 856.49500    | 856.49500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 06/05/2021 | Index Future       | 863.00100 |       | 863.00100  |           | 865.57400    | 865.57400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 05/08/2021 | Index Future       | 872.24900 |       | 872.24900  |           | 874.85100    | 874.85100      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/11/2021 | Index Future       | 881.71900 |       | 881.71900  |           | 884.35000    | 884.35000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 04/02/2021 | Index Future       | 746.74100 |       | 746.74100  |           | 750.21200    | 750.21200      |                   |            | 0.00  | 0.00        | 0                | 230.0         |
| ALBI               | On 06/05/2021 | Index Future       | 754.65300 |       | 754.65300  |           | 758.16500    | 758.16500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 05/08/2021 | Index Future       | 762.74000 |       | 762.74000  |           | 766.29000    | 766.29000      |                   |            | 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 04/11/2021 | Index Future       | 771.02100 |       | 771.02100  |           | 774.61000    | 774.61000      |                   |            | 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 04/02/2021 | Bond Future        | 11.61032  |       | 76.17293   |           | 11.52485     | 76.62269       |                   |            | 0.00  | 0.00          | 0                | 350.0         |
| ES33             | On 06/05/2021 | Bond Future        | 11.86696  |       | 73.20608   |           | 11.77777     | 73.66098       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33             | On 05/08/2021 | Bond Future        | 12.13737  |       | 73.99948   |           | 12.04424     | 74.45940       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33             | On 04/11/2021 | Bond Future        | 12.41655  |       | 71.02080   |           | 12.31931     | 71.48576       |                   |            | 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 04/02/2021 | Bond Future        | 12.19907  |       | 74.60706   |           | 12.09248     | 75.22358       |                   |            | 0.00  | 0.00          | 0                | 4,789.0       |
| ES42             | On 06/05/2021 | Bond Future        | 12.45346  |       | 71.13996   |           | 12.34184     | 71.76338       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             | On 05/08/2021 | Bond Future        | 12.71456  |       | 71.91136   |           | 12.59773     | 72.54164       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             | On 04/11/2021 | Bond Future        | 12.98627  |       | 68.42710   |           | 12.86384     | 69.06421       |                   |            | 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 04/02/2021 | GOVI               | 737.27700 |       | 737.27700  |           | 740.59500    | 740.59500      |                   |            | 0.00  | 0.00          | 0                | 999.0         |
| GOVI             | On 06/05/2021 | GOVI               | 745.08900 |       | 745.08900  |           | 748.44600    | 748.44600      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             | On 05/08/2021 | GOVI               | 753.07300 |       | 753.07300  |           | 756.46700    | 756.46700      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             | On 04/11/2021 | GOVI               | 761.24900 |       | 761.24900  |           | 764.68100    | 764.68100      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 04/02/2021 | Bond Future        | 146.36576 |       | 146.36576  |           | 146.77402    | 146.77402      |                   |            | 0.00  | 29,273,152.00 | 200              | 3,176.0       |
| I2025            | On 06/05/2021 | Bond Future        | 147.95290 |       | 147.95290  |           | 148.36631    | 148.36631      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 05/08/2021 | Bond Future        | 148.06297 |       | 148.06297  |           | 148.48116    | 148.48116      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 04/11/2021 | Bond Future        | 149.68845 |       | 149.68845  |           | 150.11136    | 150.11136      |                   |            | 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 04/02/2021 | Bond Future        | 103.51198 |       | 103.51198  |           | 103.50607    | 103.50607      |                   |            | 0.00  | 0.00          | 0                | 2,232.0       |
| I2029            | On 06/05/2021 | Bond Future        | 103.49679 |       | 103.49679  |           | 103.49124    | 103.49124      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2029            | On 05/08/2021 | Bond Future        | 104.64272 |       | 104.64272  |           | 104.63731    | 104.63731      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2029            | On 04/11/2021 | Bond Future        | 104.64309 |       | 104.64309  |           | 104.63768    | 104.63768      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 14/08/2015 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |

| Contract Details | Strike        | Call / Put             | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2033            | On 04/02/2021 | Bond Future            | 97.51143  |       | 97.51143   |           | 97.81159     | 97.81159       |                   |            | 0.00  | 0.00        | 0                | 7,616.0       |
| I2033            | On 06/05/2021 | Bond Future            | 97.35506  |       | 97.35506   |           | 97.65889     | 97.65889       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2033            | On 05/08/2021 | Bond Future            | 98.43302  |       | 98.43302   |           | 98.74034     | 98.74034       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2033            | On 04/11/2021 | Bond Future            | 98.29101  |       | 98.29101   |           | 98.60181     | 98.60181       |                   |            | 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 04/02/2021 | Bond Future            | 107.75962 |       | 107.75962  |           | 108.18837    | 108.18837      |                   |            | 0.00  | 0.00        | 0                | 9,468.0       |
| I2038            | On 06/05/2021 | Bond Future            | 108.92843 |       | 108.92843  |           | 109.36230    | 109.36230      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2038            | On 05/08/2021 | Bond Future            | 108.41545 |       | 108.41545  |           | 108.85426    | 108.85426      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2038            | On 04/11/2021 | Bond Future            | 109.60579 |       | 109.60579  |           | 110.04950    | 110.04950      |                   |            | 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 04/02/2021 | Bond Future            | 96.31768  |       | 96.31768   |           | 96.95855     | 96.95855       |                   |            | 0.00  | 0.00        | 0                | 14,771.0      |
| I2046            | On 06/05/2021 | Bond Future            | 95.57459  |       | 95.57459   |           | 96.22284     | 96.22284       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2046            | On 05/08/2021 | Bond Future            | 96.63300  |       | 96.63300   |           | 97.28866     | 97.28866       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2046            | On 04/11/2021 | Bond Future            | 95.88951  |       | 95.88951   |           | 96.55242     | 96.55242       |                   |            | 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 04/02/2021 | Bond Future            | 96.80330  |       | 96.80330   |           | 97.51389     | 97.51389       |                   |            | 0.00  | 0.00        | 0                | 12,407.0      |
| I2050            | On 06/05/2021 | Bond Future            | 97.85301  |       | 97.85301   |           | 98.57176     | 98.57176       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2050            | On 05/08/2021 | Bond Future            | 97.01173  |       | 97.01173   |           | 97.73854     | 97.73854       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2050            | On 04/11/2021 | Bond Future            | 98.07695  |       | 98.07695   |           | 98.81185     | 98.81185       |                   |            | 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 04/02/2021 | Index Future           | 265.30400 |       | 265.30400  |           | 265.92700    | 265.92700      |                   |            | 0.00  | 0.00        | 0                | 989.0         |
| IGOV             | On 06/05/2021 | Index Future           | 268.18000 |       | 268.18000  |           | 268.81100    | 268.81100      |                   |            | 0.00  | 0.00        | 0                | 21.0          |
| IGOV             | On 05/08/2021 | Index Future           | 271.11800 |       | 271.11800  |           | 271.75600    | 271.75600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| IGOV             | On 04/11/2021 | Index Future           | 274.12500 |       | 274.12500  |           | 274.77000    | 274.77000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 18/11/2020 | Jibar Tradeable Future | 3.33500   |       | 96.66500   |           | 3.33500      | 96.66500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 15/12/2020 | Jibar Tradeable Future | 3.29500   |       | 96.70500   |           | 3.30500      | 96.69500       |                   |            | 0.00  | 0.00        | 0                | 30,010.0      |
| JIBAR FUTURE     | On 20/01/2021 | Jibar Tradeable Future | 3.27000   |       | 96.73000   |           | 3.28000      | 96.72000       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 17/02/2021 | Jibar Tradeable Future | 3.24000   |       | 96.76000   |           | 3.24000      | 96.76000       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 17/03/2021 | Jibar Tradeable Future | 3.27500   |       | 96.72500   |           | 3.27500      | 96.72500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 21/04/2021 | Jibar Tradeable Future | 3.30000   |       | 96.70000   |           | 3.30000      | 96.70000       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2021 | Jibar Tradeable Future | 3.37000   |       | 96.63000   |           | 3.37000      | 96.63000       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 15/09/2021 | Jibar Tradeable Future | 3.47500   |       | 96.52500   |           | 3.47500      | 96.52500       |                   |            | 0.00  | 0.00        | 0                | 30,000.0      |
| JIBAR FUTURE     | On 15/12/2021 | Jibar Tradeable Future | 3.68000   |       | 96.32000   |           | 3.69000      | 96.31000       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 16/03/2022 | Jibar Tradeable Future | 3.79000   |       | 96.21000   |           | 3.81000      | 96.19000       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2022 | Jibar Tradeable Future | 4.08500   |       | 95.91500   |           | 4.11500      | 95.88500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| JIBAR FUTURE     | On 21/09/2022 | Jibar Tradeable Future | 4.17500   |       | 95.82500   |           | 4.20500      | 95.79500       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R186             | On 04/02/2021 | Bond Future            | 7.13240   |       | 117.33201  |           | 7.09748      | 117.51323      |                   | 7.26       | 0.00  | 0.00        | 0                | 77,642.0      |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R186             | On 04/02/2021 | Bond Future        | 8.00   | Put        | 352.89000   |       | 0.35289    |           | 332.33000    | 0.33233        | 352.890           | 7.90       | 0.15  | 0.00          | 0                | 15,177.0      |
| R186             | On 06/05/2021 | Bond Future        |        |            | 7.29951     |       | 118.57606  |           | 7.26238      | 118.75977      |                   | 6.62       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 05/08/2021 | Bond Future        |        |            | 7.48057     |       | 114.57961  |           | 7.44107      | 114.76552      |                   | 6.64       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 04/11/2021 | Bond Future        |        |            | 7.67119     |       | 115.81180  |           | 7.62916      | 115.99980      |                   | 5.96       | 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 04/02/2021 | Bond Future        |        |            | 316.14900   |       | 316.14900  |           | 315.96966    | 315.96966      |                   |            | 0.00  | 0.00          | 0                | 2,460.0       |
| R197             | On 06/05/2021 | Bond Future        |        |            | 319.57689   |       | 319.57689  |           | 319.39718    | 319.39718      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 05/08/2021 | Bond Future        |        |            | 315.12382   |       | 315.12382  |           | 314.94251    | 314.94251      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 04/11/2021 | Bond Future        |        |            | 318.58390   |       | 318.58390  |           | 318.40092    | 318.40092      |                   |            | 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 04/02/2021 | Bond Future        |        |            | 215.61297   |       | 215.61297  |           | 215.59701    | 215.59701      |                   |            | 0.00  | 0.00          | 0                | 7,827.0       |
| R202             | On 06/05/2021 | Bond Future        |        |            | 217.95064   |       | 217.95064  |           | 217.93578    | 217.93578      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 05/08/2021 | Bond Future        |        |            | 216.11920   |       | 216.11920  |           | 216.10435    | 216.10435      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 04/11/2021 | Bond Future        |        |            | 218.49199   |       | 218.49199  |           | 218.47720    | 218.47720      |                   |            | 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 04/02/2021 | Bond Future        |        |            | 4.17449     |       | 110.42818  |           | 4.06258      | 110.65619      |                   | 1.61       | 0.00  | 0.00          | 0                | 31,134.0      |
| R2023            | On 06/05/2021 | Bond Future        |        |            | 4.15645     |       | 107.69198  |           | 4.02780      | 107.92293      |                   | 1.59       | 0.00  | 0.00          | 0                | 0.0           |
| R2023            | On 05/08/2021 | Bond Future        |        |            | 4.12186     |       | 108.85871  |           | 3.97093      | 109.09236      |                   | 1.42       | 0.00  | 0.00          | 0                | 0.0           |
| R2023            | On 04/11/2021 | Bond Future        |        |            | 4.07337     |       | 106.12197  |           | 3.89236      | 106.35821      |                   | 1.18       | 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 04/02/2021 | Bond Future        |        |            | 9.06212     |       | 93.76465   |           | 9.00710      | 94.08442       |                   | 12.23      | 0.00  | 24,191,279.70 | 258              | 110,667.0     |
| R2030            | On 04/02/2021 | Bond Future        | 8.20   | Call       | 466.97000   |       | 0.46697    |           | 533.10000    | 0.53310        | 466.970           | 11.59      | 0.17  | 0.00          | 0                | 1,600.0       |
| R2030            | On 04/02/2021 | Bond Future        | 8.36   | Call       | 663.95000   |       | 0.66395    |           | 748.90000    | 0.74890        | 663.950           | 11.72      | 0.23  | 0.00          | 0                | 800.0         |
| R2030            | On 04/02/2021 | Bond Future        | 8.37   | Call       | 678.08000   |       | 0.67808    |           | 764.28000    | 0.76428        | 678.080           | 11.73      | 0.23  | 0.00          | 0                | 1,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 8.86   | Call       | 1,637.90000 |       | 1.63790    |           | 1,790.65000  | 1.79065        | 1,637.900         | 12.14      | 0.43  | 0.00          | 0                | 800.0         |
| R2030            | On 04/02/2021 | Bond Future        | 9.12   | Call       | 2,365.95000 |       | 2.36595    |           | 2,554.11000  | 2.55411        | 2,365.950         | 12.33      | 0.54  | 0.00          | 0                | 1,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 9.20   | Call       | 2,620.81000 |       | 2.62081    |           | 2,819.33000  | 2.81933        | 2,620.810         | 12.39      | 0.57  | 0.00          | 0                | 1,600.0       |
| R2030            | On 04/02/2021 | Bond Future        | 9.30   | Put        | 1,594.64000 |       | 1.59464    |           | 1,485.75000  | 1.48575        | 1,594.640         | 12.49      | 0.39  | 0.00          | 0                | 2,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 9.35   | Put        | 1,489.70000 |       | 1.48970    |           | 1,386.72000  | 1.38672        | 1,489.700         | 12.55      | 0.37  | 0.00          | 0                | 2,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 10.20  | Put        | 407.87000   |       | 0.40787    |           | 374.89000    | 0.37489        | 407.870           | 13.43      | 0.13  | 0.00          | 0                | 1,800.0       |
| R2030            | On 06/05/2021 | Bond Future        |        |            | 9.25973     |       | 94.75957   |           | 9.20219      | 95.08319       |                   | 11.49      | 0.00  | 0.00          | 0                | 0.0           |
| R2030            | On 06/05/2021 | Bond Future        | 7.97   | Call       | 576.25000   |       | 0.57625    |           | 634.96000    | 0.63496        | 576.250           | 10.84      | 0.16  | 0.00          | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 8.77   | Call       | 1,769.01000 |       | 1.76901    |           | 1,898.66000  | 1.89866        | 1,769.010         | 11.18      | 0.37  | 0.00          | 0                | 300.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.22   | Put        | 3,110.06000 |       | 3.11006    |           | 2,960.92000  | 2.96092        | 3,110.060         | 11.47      | 0.50  | 0.00          | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.27   | Call       | 3,029.89000 |       | 3.02989    |           | 3,209.18000  | 3.20918        | 3,029.890         | 11.50      | 0.52  | 0.00          | 0                | 300.0         |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2030            | On 06/05/2021 | Bond Future        | 9.92   | Put        | 1,619.68000 |       | 1.61968    | 1,530.75000 | 1.53075      | 1,619.680      |                   | 12.10      | 0.31  | 0.00        | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 10.95  | Put        | 493.23000   |       | 0.49323    | 460.64000   | 0.46064      | 493.230        |                   | 12.51      | 0.12  | 0.00        | 0                | 300.0         |
| R2030            | On 05/08/2021 | Bond Future        |        |            | 9.47360     |       | 91.78112   | 9.41334     | 92.10841     |                |                   | 11.39      | 0.00  | 0.00        | 0                | 0.0           |
| R2030            | On 05/08/2021 | Bond Future        | 8.95   | Call       | 2,243.47000 |       | 2.24347    | 2,379.42000 | 2.37942      | 2,243.470      |                   | 11.06      | 0.39  | 0.00        | 0                | 600.0         |
| R2030            | On 05/08/2021 | Bond Future        | 9.45   | Call       | 3,481.67000 |       | 3.48167    | 3,658.84000 | 3.65884      | 3,481.670      |                   | 11.36      | 0.51  | 0.00        | 0                | 600.0         |
| R2030            | On 05/08/2021 | Bond Future        | 12.10  | Put        | 294.99000   |       | 0.29499    | 276.02000   | 0.27602      | 294.990        |                   | 12.30      | 0.07  | 0.00        | 0                | 600.0         |
| R2030            | On 04/11/2021 | Bond Future        |        |            | 9.68453     |       | 92.76833   | 9.62153     | 93.09927     |                |                   | 10.32      | 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 04/02/2021 | Bond Future        |        |            | 10.11455    |       | 90.67987   | 10.07543    | 90.91621     |                |                   | 14.37      | 0.00  | 544,079.22  | 6                | 120,344.0     |
| R2032            | On 04/02/2021 | Bond Future        | 8.79   | Call       | 215.79000   |       | 0.21579    | 242.08000   | 0.24208      | 215.790        |                   | 13.33      | 0.08  | 0.00        | 0                | 800.0         |
| R2032            | On 04/02/2021 | Bond Future        | 9.29   | Call       | 660.96000   |       | 0.66096    | 721.38000   | 0.72138      | 660.960        |                   | 13.62      | 0.21  | 0.00        | 0                | 800.0         |
| R2032            | On 04/02/2021 | Bond Future        | 10.82  | Put        | 1,056.91000 |       | 1.05691    | 1,011.04000 | 1.01104      | 1,056.910      |                   | 15.52      | 0.25  | 0.00        | 0                | 800.0         |
| R2032            | On 06/05/2021 | Bond Future        |        |            | 10.32983    |       | 87.49673   | 10.28898    | 87.73604     |                |                   | 14.27      | 0.00  | 0.00        | 0                | 0.0           |
| R2032            | On 06/05/2021 | Bond Future        | 10.33  | Call       | 3,454.40000 |       | 3.45440    | 3,590.01000 | 3.59001      | 3,454.400      |                   | 14.34      | 0.52  | 0.00        | 0                | 736.0         |
| R2032            | On 06/05/2021 | Bond Future        | 12.57  | Put        | 352.86000   |       | 0.35286    | 338.16000   | 0.33816      | 352.860        |                   | 15.55      | 0.08  | 0.00        | 0                | 736.0         |
| R2032            | On 05/08/2021 | Bond Future        |        |            | 10.55610    |       | 88.44503   | 10.51346    | 88.68709     |                |                   | 13.57      | 0.00  | 0.00        | 0                | 0.0           |
| R2032            | On 04/11/2021 | Bond Future        |        |            | 10.78926    |       | 85.25149   | 10.74476    | 85.49623     |                |                   | 12.89      | 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 04/02/2021 | Bond Future        |        |            | 10.86614    |       | 89.77882   | 10.79596    | 90.22761     |                |                   | 15.80      | 0.00  | 0.00        | 0                | 100,098.0     |
| R2035            | On 04/02/2021 | Bond Future        | 10.14  | Put        | 5,705.27000 |       | 5.70527    | 5,383.36000 | 5.38336      | 5,705.270      |                   | 14.98      | 0.76  | 0.00        | 0                | 650.0         |
| R2035            | On 04/02/2021 | Bond Future        | 11.14  | Put        | 1,987.69000 |       | 1.98769    | 1,835.31000 | 1.83531      | 1,987.690      |                   | 16.34      | 0.39  | 0.00        | 0                | 650.0         |
| R2035            | On 06/05/2021 | Bond Future        |        |            | 11.08672    |       | 86.25679   | 11.01358    | 86.71081     |                |                   | 15.98      | 0.00  | 0.00        | 0                | 0.0           |
| R2035            | On 06/05/2021 | Bond Future        | 10.24  | Call       | 1,596.14000 |       | 1.59614    | 1,743.60000 | 1.74360      | 1,596.140      |                   | 15.15      | 0.30  | 0.00        | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.40  | Call       | 1,939.37000 |       | 1.93937    | 2,106.91000 | 2.10691      | 1,939.370      |                   | 15.35      | 0.34  | 0.00        | 0                | 600.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.81  | Call       | 2,983.84000 |       | 2.98384    | 3,202.81000 | 3.20281      | 2,983.840      |                   | 15.80      | 0.45  | 0.00        | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 11.15  | Call       | 4,019.86000 |       | 4.01986    | 4,279.48000 | 4.27948      | 4,019.860      |                   | 16.13      | 0.54  | 0.00        | 0                | 600.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.32  | Put        | 3,174.88000 |       | 3.17488    | 2,999.54000 | 2.99954      | 3,174.880      |                   | 16.33      | 0.42  | 0.00        | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.55  | Put        | 2,653.57000 |       | 2.65357    | 2,502.10000 | 2.50210      | 2,653.570      |                   | 16.66      | 0.37  | 0.00        | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 12.02  | Put        | 1,845.96000 |       | 1.84596    | 1,735.39000 | 1.73539      | 1,845.960      |                   | 17.44      | 0.27  | 0.00        | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 12.77  | Put        | 858.94000   |       | 0.85894    | 799.43000   | 0.79943      | 858.940        |                   | 17.44      | 0.15  | 0.00        | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 12.91  | Put        | 736.07000   |       | 0.73607    | 683.79000   | 0.68379      | 736.070        |                   | 17.44      | 0.13  | 0.00        | 0                | 600.0         |
| R2035            | On 05/08/2021 | Bond Future        |        |            | 11.32140    |       | 87.19156   | 11.24511    | 87.65053     |                |                   | 15.24      | 0.00  | 0.00        | 0                | 0.0           |
| R2035            | On 04/11/2021 | Bond Future        |        |            | 11.56195    |       | 83.65497   | 11.48240    | 84.11897     |                |                   | 14.58      | 0.00  | 0.00        | 0                | 0.0           |
| R2035            | On 04/11/2021 | Bond Future        | 10.23  | Call       | 1,684.66000 |       | 1.68466    | 1,815.20000 | 1.81520      | 1,684.660      |                   | 13.66      | 0.26  | 0.00        | 0                | 782.0         |
| R2035            | On 04/11/2021 | Bond Future        | 11.08  | Put        | 6,336.68000 |       | 6.33668    | 6,083.53000 | 6.08353      | 6,336.680      |                   | 14.22      | 0.57  | 0.00        | 0                | 782.0         |
| R2035            | On 04/11/2021 | Bond Future        | 11.75  | Put        | 4,317.48000 |       | 4.31748    | 4,125.56000 | 4.12556      | 4,317.480      |                   | 14.79      | 0.44  | 0.00        | 0                | 782.0         |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R2037            | On 04/02/2021 | Bond Future        |        |            | 11.08302    |       | 81.05981   | 10.98686    | 81.67054     |                |                   | 17.72      | 0.00  | 0.00        | 0                | 129,571.0     |
| R2037            | On 04/02/2021 | Bond Future        | 9.65   | Call       | 196.46000   |       | 0.19646    | 251.30000   | 0.25130      | 196.460        |                   | 16.14      | 0.07  | 0.00        | 0                | 72.0          |
| R2037            | On 04/02/2021 | Bond Future        | 10.35  | Put        | 5,745.63000 |       | 5.74563    | 5,307.55000 | 5.30755      | 5,745.630      |                   | 16.73      | 0.75  | 0.00        | 0                | 72.0          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield     | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2037            | On 04/02/2021 | Bond Future        | 10.48  | Call       | 1,154.56000 | 1.15456   |            | 1,357.10000 | 1.35710      | 1,154.560      | 16.96             | 0.29       | 0.00  | 0           | 240.0            |               |
| R2037            | On 04/02/2021 | Bond Future        | 10.85  | Put        | 3,538.64000 | 3.53864   |            | 3,217.66000 | 3.21766      | 3,538.640      | 17.53             | 0.57       | 0.00  | 0           | 72.0             |               |
| R2037            | On 04/02/2021 | Bond Future        | 11.90  | Put        | 1,081.76000 | 1.08176   |            | 958.81000   | 0.95881      | 1,081.760      | 19.42             | 0.24       | 0.00  | 0           | 240.0            |               |
| R2037            | On 04/02/2021 | Bond Future        | 11.97  | Call       | 6,316.16000 | 6.31616   |            | 6,812.58000 | 6.81258      | 6,316.160      | 19.58             | 0.78       | 0.00  | 0           | 300.0            |               |
| R2037            | On 04/02/2021 | Bond Future        | 13.73  | Put        | 46.50000    | 0.04650   |            | 38.96000    | 0.03896      | 46.500         | 19.65             | 0.02       | 0.00  | 0           | 300.0            |               |
| R2037            | On 06/05/2021 | Bond Future        |        |            | 11.30327    | 81.92026  |            | 11.20311    | 82.53783     |                | 17.02             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2037            | On 05/08/2021 | Bond Future        |        |            | 11.53929    | 78.55243  |            | 11.43476    | 79.17687     |                | 17.10             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2037            | On 04/11/2021 | Bond Future        |        |            | 11.76874    | 79.39760  |            | 11.65990    | 80.02883     |                | 15.52             | 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 04/02/2021 | Bond Future        |        |            | 11.25102    | 82.71773  |            | 11.14438    | 83.43397     |                | 17.81             | 0.00       | 0.00  | 0           | 76,405.0         |               |
| R2040            | On 04/02/2021 | Bond Future        | 9.49   | Call       | 63.63000    | 0.06363   |            | 88.92000    | 0.08892      | 63.630         | 15.87             | 0.03       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 9.57   | Call       | 80.76000    | 0.08076   |            | 111.66000   | 0.11166      | 80.760         | 15.87             | 0.03       | 0.00  | 0           | 800.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 10.07  | Call       | 312.38000   | 0.31238   |            | 404.46000   | 0.40446      | 312.380        | 16.02             | 0.11       | 0.00  | 0           | 800.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 10.24  | Call       | 489.02000   | 0.48902   |            | 617.10000   | 0.61710      | 489.020        | 16.37             | 0.15       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 11.57  | Put        | 2,003.60000 | 2.00360   |            | 1,767.04000 | 1.76704      | 2,003.600      | 18.85             | 0.37       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 11.74  | Put        | 1,654.34000 | 1.65434   |            | 1,453.28000 | 1.45328      | 1,654.340      | 19.26             | 0.32       | 0.00  | 0           | 800.0            |               |
| R2040            | On 06/05/2021 | Bond Future        |        |            | 11.46891    | 83.59584  |            | 11.35777    | 84.32001     |                | 17.38             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2040            | On 06/05/2021 | Bond Future        | 10.83  | Call       | 2,193.66000 | 2.19366   |            | 2,471.24000 | 2.47124      | 2,193.660      | 16.88             | 0.35       | 0.00  | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 11.58  | Call       | 4,441.88000 | 4.44188   |            | 4,863.41000 | 4.86341      | 4,441.880      | 17.79             | 0.55       | 0.00  | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 13.38  | Put        | 738.48000   | 0.73848   |            | 657.24000   | 0.65724      | 738.480        | 19.01             | 0.13       | 0.00  | 0           | 300.0            |               |
| R2040            | On 05/08/2021 | Bond Future        |        |            | 11.70233    | 79.99585  |            | 11.58625    | 80.72805     |                | 17.55             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2040            | On 05/08/2021 | Bond Future        | 11.05  | Call       | 2,934.30000 | 2.93430   |            | 3,236.13000 | 3.23613      | 2,934.300      | 17.08             | 0.39       | 0.00  | 0           | 900.0            |               |
| R2040            | On 05/08/2021 | Bond Future        | 11.55  | Call       | 4,343.43000 | 4.34343   |            | 4,726.10000 | 4.72610      | 4,343.430      | 17.60             | 0.50       | 0.00  | 0           | 900.0            |               |
| R2040            | On 05/08/2021 | Bond Future        | 14.80  | Put        | 429.97000   | 0.42997   |            | 384.21000   | 0.38421      | 429.970        | 18.97             | 0.07       | 0.00  | 0           | 900.0            |               |
| R2040            | On 04/11/2021 | Bond Future        |        |            | 11.92886    | 80.85665  |            | 11.80791    | 81.59677     |                | 15.97             | 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 04/02/2021 | Bond Future        |        |            | 11.37662    | 78.94092  |            | 11.27505    | 79.61866     |                | 18.85             | 0.00       | 0.00  | 0           | 39,139.0         |               |
| R2044            | On 04/02/2021 | Bond Future        | 9.66   | Call       | 77.49000    | 0.07749   |            | 105.46000   | 0.10546      | 77.490         | 16.83             | 0.03       | 0.00  | 0           | 265.0            |               |
| R2044            | On 04/02/2021 | Bond Future        | 10.29  | Put        | 8,197.72000 | 8.19772   |            | 7,625.01000 | 7.62501      | 8,197.720      | 16.92             | 0.87       | 0.00  | 0           | 265.0            |               |
| R2044            | On 04/02/2021 | Bond Future        | 10.84  | Put        | 5,017.66000 | 5.01766   |            | 4,579.94000 | 4.57994      | 5,017.660      | 18.15             | 0.69       | 0.00  | 0           | 265.0            |               |
| R2044            | On 06/05/2021 | Bond Future        |        |            | 11.58964    | 79.77895  |            | 11.48370    | 80.46424     |                | 18.35             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2044            | On 06/05/2021 | Bond Future        | 10.70  | Call       | 1,611.33000 | 1.61133   |            | 1,827.08000 | 1.82708      | 1,611.330      | 17.24             | 0.29       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.10  | Put        | 5,836.53000 | 5.83653   |            | 5,443.19000 | 5.44319      | 5,836.530      | 17.85             | 0.60       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.35  | Call       | 3,296.30000 | 3.29630   |            | 3,634.68000 | 3.63468      | 3,296.300      | 18.18             | 0.46       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.40  | Put        | 4,682.17000 | 4.68217   |            | 4,344.31000 | 4.34431      | 4,682.170      | 18.23             | 0.52       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.79  | Put        | 3,474.41000 | 3.47441   |            | 3,203.41000 | 3.20341      | 3,474.410      | 18.72             | 0.43       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 12.50  | Put        | 2,061.02000 | 2.06102   |            | 1,886.70000 | 1.88670      | 2,061.020      | 20.07             | 0.28       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 05/08/2021 | Bond Future        |        |            | 11.81774    | 76.26285  |            | 11.70701    | 76.95567     |                | 18.52             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2044            | On 04/11/2021 | Bond Future        |        |            | 12.03890    | 77.08345  |            | 11.92343    | 77.78377     |                | 16.83             | 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              |               |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R2048            | On 04/02/2021 | Bond Future        |        |            | 11.30841    |       | 82.43432   |           | 11.20670     | 83.13036       |                   | 18.09      | 0.00  | 0.00         | 0                | 111,169.0     |
| R2048            | On 04/02/2021 | Bond Future        | 9.80   | Call       | 116.04000   |       | 0.11604    |           | 156.48000    | 0.15648        | 116.040           | 15.98      | 0.05  | 0.00         | 0                | 2,140.0       |
| R2048            | On 04/02/2021 | Bond Future        | 10.80  | Call       | 1,336.48000 |       | 1.33648    |           | 1,585.33000  | 1.58533        | 1,336.480         | 17.29      | 0.32  | 0.00         | 0                | 2,140.0       |
| R2048            | On 06/05/2021 | Bond Future        |        |            | 11.51008    |       | 78.89744   |           | 11.40399     | 79.60128       |                   | 18.70      | 0.00  | 0.00         | 0                | 0.0           |
| R2048            | On 05/08/2021 | Bond Future        |        |            | 11.72389    |       | 79.75249   |           | 11.61306     | 80.46405       |                   | 17.88      | 0.00  | 0.00         | 0                | 0.0           |
| R2048            | On 04/11/2021 | Bond Future        |        |            | 11.94167    |       | 76.19900   |           | 11.82595     | 76.91823       |                   | 17.18      | 0.00  | 0.00         | 0                | 0.0           |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R209             | On 04/02/2021 | Bond Future        |        |            | 10.54609    |       | 70.11086   |           | 10.46033     | 70.59975       |                   | 18.67      | 0.00  | 1,542,438.92 | 22               | 27,703.0      |
| R209             | On 06/05/2021 | Bond Future        |        |            | 10.73496    |       | 67.71439   |           | 10.64596     | 68.20880       |                   | 18.32      | 0.00  | 0.00         | 0                | 2,850.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.00  | Call       | 1,711.03000 |       | 1.71103    |           | 1,889.75000  | 1.88975        | 1,711.030         | 17.81      | 0.33  | 0.00         | 0                | 1,500.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.25  | Call       | 2,233.54000 |       | 2.23354    |           | 2,445.66000  | 2.44566        | 2,233.540         | 18.08      | 0.40  | 0.00         | 0                | 5,325.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.00  | Put        | 2,824.20000 |       | 2.82420    |           | 2,637.07000  | 2.63707        | 2,824.200         | 18.97      | 0.41  | 0.00         | 0                | 3,500.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.25  | Put        | 2,336.30000 |       | 2.33630    |           | 2,176.30000  | 2.17630        | 2,336.300         | 19.43      | 0.35  | 0.00         | 0                | 9,150.0       |
| R209             | On 06/05/2021 | Bond Future        | 12.25  | Put        | 923.74000   |       | 0.92374    |           | 848.03000    | 0.84803        | 923.740           | 19.93      | 0.17  | 0.00         | 0                | 9,150.0       |
| R209             | On 05/08/2021 | Bond Future        |        |            | 10.93142    |       | 68.44826   |           | 10.83904     | 68.94814       |                   | 17.40      | 0.00  | 0.00         | 0                | 0.0           |
| R209             | On 04/11/2021 | Bond Future        |        |            | 11.13162    |       | 66.04446   |           | 11.03575     | 66.54976       |                   | 16.52      | 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 04/02/2021 | Bond Future        |        |            | 193.12841   |       | 193.12841  |           | 193.11837    | 193.11837      |                   |            | 0.00  | 0.00         | 0                | 1,254.0       |
| R210             | On 06/05/2021 | Bond Future        |        |            | 192.51291   |       | 192.51291  |           | 192.50351    | 192.50351      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R210             | On 05/08/2021 | Bond Future        |        |            | 194.64462   |       | 194.64462  |           | 194.63550    | 194.63550      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R210             | On 04/11/2021 | Bond Future        |        |            | 194.04600   |       | 194.04600  |           | 194.03694    | 194.03694      |                   |            | 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 04/02/2021 | Bond Future        |        |            | 169.85738   |       | 169.85738  |           | 169.90067    | 169.90067      |                   |            | 0.00  | 0.00         | 0                | 7,050.0       |
| R212             | On 06/05/2021 | Bond Future        |        |            | 171.69950   |       | 171.69950  |           | 171.74407    | 171.74407      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R212             | On 05/08/2021 | Bond Future        |        |            | 171.27227   |       | 171.27227  |           | 171.31760    | 171.31760      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R212             | On 04/11/2021 | Bond Future        |        |            | 173.15272   |       | 173.15272  |           | 173.19867    | 173.19867      |                   |            | 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 04/02/2021 | Bond Future        |        |            | 9.58810     | 86.66087   |             | 9.54366      | 86.91268       |                   | 13.88      | 0.00  | 0.00                 | 0                | 8,955.0            |
| R213                           | On 06/05/2021 | Bond Future        |        |            | 9.78364     | 84.05083   |             | 9.73730      | 84.30578       |                   | 13.52      | 0.00  | 0.00                 | 0                | 0.0                |
| R213                           | On 05/08/2021 | Bond Future        |        |            | 9.99228     | 84.96155   |             | 9.94394      | 85.21941       |                   | 12.89      | 0.00  | 0.00                 | 0                | 0.0                |
| R213                           | On 05/08/2021 | Bond Future        | 9.34   | Call       | 2,152.81000 | 2.15281    | 2,255.74000 | 2.25574      | 2,152.810      |                   | 12.44      | 0.37  | 0.00                 | 0                | 200.0              |
| R213                           | On 05/08/2021 | Bond Future        | 10.14  | Put        | 3,353.27000 | 3.35327    | 3,246.96000 | 3.24696      | 3,353.270      |                   | 12.99      | 0.44  | 0.00                 | 0                | 200.0              |
| R213                           | On 05/08/2021 | Bond Future        | 10.78  | Put        | 2,146.73000 | 2.14673    | 2,073.04000 | 2.07304      | 2,146.730      |                   | 13.63      | 0.32  | 0.00                 | 0                | 200.0              |
| R213                           | On 04/11/2021 | Bond Future        |        |            | 10.20849    | 82.34608   | 10.15809    | 82.60676     |                |                   | 12.19      | 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 04/02/2021 | Bond Future        |        |            | 11.02169    | 66.64746   | 10.91507    | 67.25294     |                |                   | 20.40      | 0.00  | 0.00                 | 0                | 15,428.0           |
| R214                           | On 06/05/2021 | Bond Future        |        |            | 11.21042    | 64.07742   | 11.09969    | 64.68964     |                |                   | 20.08      | 0.00  | 0.00                 | 0                | 0.0                |
| R214                           | On 05/08/2021 | Bond Future        |        |            | 11.40960    | 64.77183   | 11.29446    | 65.39076     |                |                   | 19.04      | 0.00  | 0.00                 | 0                | 0.0                |
| R214                           | On 04/11/2021 | Bond Future        |        |            | 11.61214    | 62.19142   | 11.49248    | 62.81705     |                |                   | 18.14      | 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>55,550,949.84</b> | <b>486</b>       | <b>1 097 725.0</b> |
| <b>Grand Total:</b>            |               |                    |        |            |             |            |             |              |                |                   |            |       | <b>55,550,949.84</b> | <b>486</b>       | <b>1 097 725.0</b> |