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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2020

| 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 | 90.32000  |       | 90.32000   |           | 90.26000     | 90.26000       |                   |            | 0.00  | 0.00          | 0                | 51.0          |
| AL37               | On 04/02/2021 | Index Future       | 777.37400 |       | 777.37400  |           | 777.65300    | 777.65300      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL37               | On 06/05/2021 | Index Future       | 785.61400 |       | 785.61400  |           | 785.90000    | 785.90000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL37               | On 05/08/2021 | Index Future       | 794.03400 |       | 794.03400  |           | 794.32500    | 794.32500      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL37               | On 04/11/2021 | Index Future       | 802.65500 |       | 802.65500  |           | 802.95000    | 802.95000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 04/02/2021 | Index Future       | 856.49500 |       | 856.49500  |           | 856.67300    | 856.67300      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 06/05/2021 | Index Future       | 865.57400 |       | 865.57400  |           | 865.75800    | 865.75800      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 05/08/2021 | Index Future       | 874.85100 |       | 874.85100  |           | 875.03800    | 875.03800      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 04/11/2021 | Index Future       | 884.35000 |       | 884.35000  |           | 884.54000    | 884.54000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ALBI               | On 04/02/2021 | Index Future       | 750.21200 |       | 750.21200  |           | 751.73100    | 751.73100      |                   |            | 0.00  | 75,021,200.00 | 10               | 230.0         |
| ALBI               | On 06/05/2021 | Index Future       | 758.16500 |       | 758.16500  |           | 759.70300    | 759.70300      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ALBI               | On 05/08/2021 | Index Future       | 766.29000 |       | 766.29000  |           | 767.84600    | 767.84600      |                   |            | 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       |     | 774.61000 | 774.61000  |           | 776.18400    | 776.18400      |                   |            | 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        |     | 11.52485  | 76.62269   |           | 11.48092     | 76.85538       |                   |            | 0.00  | 0.00          | 0                | 350.0         |
| ES33             | On 06/05/2021 | Bond Future        |     | 11.77777  | 73.66098   |           | 11.73190     | 73.89652       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33             | On 05/08/2021 | Bond Future        |     | 12.04424  | 74.45940   |           | 11.99633     | 74.69765       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33             | On 04/11/2021 | Bond Future        |     | 12.31931  | 71.48576   |           | 12.26930     | 71.72659       |                   |            | 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        |     | 12.09248  | 75.22358   |           | 12.04312     | 75.51211       |                   |            | 0.00  | 0.00          | 0                | 4,789.0       |
| ES42             | On 06/05/2021 | Bond Future        |     | 12.34184  | 71.76338   |           | 12.29014     | 72.05531       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             | On 05/08/2021 | Bond Future        |     | 12.59773  | 72.54164   |           | 12.54362     | 72.83686       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             | On 04/11/2021 | Bond Future        |     | 12.86384  | 69.06421   |           | 12.80715     | 69.36267       |                   |            | 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               |     | 740.59500 | 740.59500  |           | 742.03000    | 742.03000      |                   |            | 0.00  | 37,029,750.00 | 5                | 999.0         |
| GOVI             | On 06/05/2021 | GOVI               |     | 748.44600 | 748.44600  |           | 749.90000    | 749.90000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             | On 05/08/2021 | GOVI               |     | 756.46700 | 756.46700  |           | 757.93800    | 757.93800      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             | On 04/11/2021 | GOVI               |     | 764.68100 | 764.68100  |           | 766.16800    | 766.16800      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 04/02/2021 | Bond Future        |     | 146.77402 | 146.77402  |           | 146.82972    | 146.82972      |                   |            | 0.00  | 0.00          | 0                | 3,376.0       |
| I2025            | On 06/05/2021 | Bond Future        |     | 148.36631 | 148.36631  |           | 148.42334    | 148.42334      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 05/08/2021 | Bond Future        |     | 148.48116 | 148.48116  |           | 148.53900    | 148.53900      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 04/11/2021 | Bond Future        |     | 150.11136 | 150.11136  |           | 150.16996    | 150.16996      |                   |            | 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        |     | 103.50607 | 103.50607  |           | 102.33496    | 102.33496      |                   |            | 0.00  | 0.00          | 0                | 2,232.0       |
| I2029            | On 06/05/2021 | Bond Future        |     | 103.49124 | 103.49124  |           | 102.30798    | 102.30798      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2029            | On 05/08/2021 | Bond Future        |     | 104.63731 | 104.63731  |           | 103.44111    | 103.44111      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2029            | On 04/11/2021 | Bond Future        |     | 104.63768 | 104.63768  |           | 103.42844    | 103.42844      |                   |            | 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            | 97.81159  | 97.81159  | 97.81159   | 98.21598  | 98.21598     |                |                   |            | 0.00  | 0.00          | 0                | 7,616.0       |
| I2033            | On 06/05/2021 | Bond Future            | 97.65889  | 97.65889  | 97.65889   | 98.06808  | 98.06808     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 05/08/2021 | Bond Future            | 98.74034  | 98.74034  | 98.74034   | 99.15427  | 99.15427     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 04/11/2021 | Bond Future            | 98.60181  | 98.60181  | 98.60181   | 99.02039  | 99.02039     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 28/02/2033 | Price Contribution     | 100.00000 | 100.00000 | 100.00000  | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            | On 04/02/2021 | Bond Future            | 108.18837 | 108.18837 | 108.18837  | 108.18019 | 108.18019    |                |                   |            | 0.00  | 0.00          | 0                | 9,468.0       |
| I2038            | On 06/05/2021 | Bond Future            | 109.36230 | 109.36230 | 109.36230  | 109.35449 | 109.35449    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            | On 05/08/2021 | Bond Future            | 108.85426 | 108.85426 | 108.85426  | 108.84652 | 108.84652    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            | On 04/11/2021 | Bond Future            | 110.04950 | 110.04950 | 110.04950  | 110.04184 | 110.04184    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            | On 31/01/2038 | Price Contribution     | 100.00000 | 100.00000 | 100.00000  | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            | On 04/02/2021 | Bond Future            | 96.95855  | 96.95855  | 96.95855   | 96.78840  | 96.78840     |                |                   |            | 0.00  | 0.00          | 0                | 14,771.0      |
| I2046            | On 06/05/2021 | Bond Future            | 96.22284  | 96.22284  | 96.22284   | 96.05134  | 96.05134     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            | On 05/08/2021 | Bond Future            | 97.28866  | 97.28866  | 97.28866   | 97.11534  | 97.11534     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            | On 04/11/2021 | Bond Future            | 96.55242  | 96.55242  | 96.55242   | 96.37727  | 96.37727     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            | On 31/03/2046 | Price Contribution     | 100.00000 | 100.00000 | 100.00000  | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            | On 04/02/2021 | Bond Future            | 97.51389  | 97.51389  | 97.51389   | 96.96712  | 96.96712     |                |                   |            | 0.00  | 0.00          | 0                | 12,407.0      |
| I2050            | On 06/05/2021 | Bond Future            | 98.57176  | 98.57176  | 98.57176   | 98.01961  | 98.01961     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            | On 05/08/2021 | Bond Future            | 97.73854  | 97.73854  | 97.73854   | 97.18038  | 97.18038     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            | On 04/11/2021 | Bond Future            | 98.81185  | 98.81185  | 98.81185   | 98.24750  | 98.24750     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            | On 31/12/2050 | Price Contribution     | 100.00000 | 100.00000 | 100.00000  | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| IGOV             | On 04/02/2021 | Index Future           | 265.92700 | 265.92700 | 265.92700  | 265.32800 | 265.32800    |                |                   |            | 0.00  | 0.00          | 0                | 989.0         |
| IGOV             | On 06/05/2021 | Index Future           | 268.81100 | 268.81100 | 268.81100  | 268.20700 | 268.20700    |                |                   |            | 0.00  | 0.00          | 0                | 21.0          |
| IGOV             | On 05/08/2021 | Index Future           | 271.75600 | 271.75600 | 271.75600  | 271.14600 | 271.14600    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| IGOV             | On 04/11/2021 | Index Future           | 274.77000 | 274.77000 | 274.77000  | 274.15400 | 274.15400    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 18/11/2020 | Jibar Tradeable Future | 3.33500   | 96.66500  | 96.66500   | 3.33500   | 96.66500     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/12/2020 | Jibar Tradeable Future | 3.30500   | 96.69500  | 96.69500   | 3.25500   | 96.74500     |                |                   |            | 0.00  | 0.00          | 0                | 30,010.0      |
| JIBAR FUTURE     | On 20/01/2021 | Jibar Tradeable Future | 3.28000   | 96.72000  | 96.72000   | 3.24000   | 96.76000     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 17/02/2021 | Jibar Tradeable Future | 3.24000   | 96.76000  | 96.76000   | 3.20000   | 96.80000     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 17/03/2021 | Jibar Tradeable Future | 3.27500   | 96.72500  | 96.72500   | 3.22500   | 96.77500     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 21/04/2021 | Jibar Tradeable Future | 3.30000   | 96.70000  | 96.70000   | 3.24000   | 96.76000     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2021 | Jibar Tradeable Future | 3.37000   | 96.63000  | 96.63000   | 3.30000   | 96.70000     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/09/2021 | Jibar Tradeable Future | 3.47500   | 96.52500  | 96.52500   | 3.36500   | 96.63500     |                |                   |            | 0.00  | 0.00          | 0                | 30,000.0      |
| JIBAR FUTURE     | On 15/12/2021 | Jibar Tradeable Future | 3.69000   | 96.31000  | 96.31000   | 3.56000   | 96.44000     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 16/03/2022 | Jibar Tradeable Future | 3.81000   | 96.19000  | 96.19000   | 3.66000   | 96.34000     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2022 | Jibar Tradeable Future | 4.11500   | 95.88500  | 95.88500   | 3.96000   | 96.04000     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 21/09/2022 | Jibar Tradeable Future | 4.20500   | 95.79500  | 95.79500   | 4.03500   | 95.96500     |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 04/02/2021 | Bond Future            | 7.09748   | 117.51323 | 117.51323  | 7.08886   | 117.55801    |                |                   | 7.26       | 0.00  | 23,502,646.00 | 200              | 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        | 332.33000   |       | 0.33233    |           | 331.90000    | 0.33190        | 332.330           | 7.90       | 0.14  | 0.00           | 0                | 15,177.0      |
| R186             | On 06/05/2021 | Bond Future        |        |            | 7.26238     |       | 118.75977  |           | 7.25312      | 118.80565      |                   | 6.62       | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 05/08/2021 | Bond Future        |        |            | 7.44107     |       | 114.76552  |           | 7.43120      | 114.81204      |                   | 6.64       | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 04/11/2021 | Bond Future        |        |            | 7.62916     |       | 115.99980  |           | 7.61864      | 116.04691      |                   | 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        |        |            | 315.96966   |       | 315.96966  |           | 315.52020    | 315.52020      |                   |            | 0.00  | 0.00           | 0                | 2,460.0       |
| R197             | On 06/05/2021 | Bond Future        |        |            | 319.39718   |       | 319.39718  |           | 318.94436    | 318.94436      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 05/08/2021 | Bond Future        |        |            | 314.94251   |       | 314.94251  |           | 314.48519    | 314.48519      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 04/11/2021 | Bond Future        |        |            | 318.40092   |       | 318.40092  |           | 317.93881    | 317.93881      |                   |            | 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        |        |            | 215.59701   |       | 215.59701  |           | 215.36057    | 215.36057      |                   |            | 0.00  | 0.00           | 0                | 7,827.0       |
| R202             | On 06/05/2021 | Bond Future        |        |            | 217.93578   |       | 217.93578  |           | 217.69779    | 217.69779      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 05/08/2021 | Bond Future        |        |            | 216.10435   |       | 216.10435  |           | 215.86387    | 215.86387      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 04/11/2021 | Bond Future        |        |            | 218.47720   |       | 218.47720  |           | 218.23429    | 218.23429      |                   |            | 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        |        |            | 4.06258     |       | 110.65619  |           | 4.04600      | 110.69002      |                   | 1.61       | 0.00  | 26,557,485.60  | 240              | 31,134.0      |
| R2023            | On 06/05/2021 | Bond Future        |        |            | 4.02780     |       | 107.92293  |           | 4.00848      | 107.95767      |                   | 1.59       | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 05/08/2021 | Bond Future        |        |            | 3.97093     |       | 109.09236  |           | 3.94819      | 109.12763      |                   | 1.42       | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 04/11/2021 | Bond Future        |        |            | 3.89236     |       | 106.35821  |           | 3.86502      | 106.39396      |                   | 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        |        |            | 9.00710     |       | 94.08442   |           | 9.01449      | 94.04139       |                   | 12.23      | 0.00  | 151,475,916.20 | 1,610            | 110,609.0     |
| R2030            | On 04/02/2021 | Bond Future        | 8.20   | Call       | 533.10000   |       | 0.53310    |           | 533.35000    | 0.53335        | 533.100           | 11.59      | 0.19  | 0.00           | 0                | 1,600.0       |
| R2030            | On 04/02/2021 | Bond Future        | 8.36   | Call       | 748.90000   |       | 0.74890    |           | 748.22000    | 0.74822        | 748.900           | 11.72      | 0.25  | 0.00           | 0                | 800.0         |
| R2030            | On 04/02/2021 | Bond Future        | 8.37   | Call       | 764.28000   |       | 0.76428    |           | 763.53000    | 0.76353        | 764.280           | 11.73      | 0.25  | 0.00           | 0                | 1,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 8.86   | Call       | 1,790.65000 |       | 1.79065    |           | 1,784.23000  | 1.78423        | 1,790.650         | 12.14      | 0.45  | 0.00           | 0                | 800.0         |
| R2030            | On 04/02/2021 | Bond Future        | 9.12   | Call       | 2,554.11000 |       | 2.55411    |           | 2,543.17000  | 2.54317        | 2,554.110         | 12.33      | 0.56  | 0.00           | 0                | 1,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 9.20   | Call       | 2,819.33000 |       | 2.81933    |           | 2,806.87000  | 2.80687        | 2,819.330         | 12.39      | 0.59  | 0.00           | 0                | 1,600.0       |
| R2030            | On 04/02/2021 | Bond Future        | 9.30   | Put        | 1,485.75000 |       | 1.48575    |           | 1,514.40000  | 1.51440        | 1,485.750         | 12.49      | 0.37  | 0.00           | 0                | 2,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 9.35   | Put        | 1,386.72000 |       | 1.38672    |           | 1,414.40000  | 1.41440        | 1,386.720         | 12.55      | 0.35  | 0.00           | 0                | 2,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 10.20  | Put        | 374.89000   |       | 0.37489    |           | 387.52000    | 0.38752        | 374.890           | 13.43      | 0.12  | 0.00           | 0                | 1,800.0       |
| R2030            | On 06/05/2021 | Bond Future        |        |            | 9.20219     |       | 95.08319   |           | 9.20982      | 95.04020       |                   | 11.49      | 0.00  | 0.00           | 0                | 0.0           |
| R2030            | On 06/05/2021 | Bond Future        | 7.97   | Call       | 634.96000   |       | 0.63496    |           | 632.77000    | 0.63277        | 634.960           | 10.84      | 0.17  | 0.00           | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 8.77   | Call       | 1,898.66000 |       | 1.89866    |           | 1,890.19000  | 1.89019        | 1,898.660         | 11.18      | 0.38  | 0.00           | 0                | 300.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.22   | Put        | 2,960.92000 |       | 2.96092    |           | 2,990.14000  | 2.99014        | 2,960.920         | 11.47      | 0.48  | 0.00           | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.27   | Call       | 3,209.18000 |       | 3.20918    |           | 3,194.78000  | 3.19478        | 3,209.180         | 11.50      | 0.54  | 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 | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2030            | On 06/05/2021 | Bond Future        | 9.92   | Put        | 1,530.75000 |       | 1.53075    | 1,551.19000 | 1.55119      | 1,530.750      |                   | 12.10      | 0.29  | 0.00          | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 10.95  | Put        | 460.64000   |       | 0.46064    | 469.94000   | 0.46994      | 460.640        |                   | 12.51      | 0.11  | 0.00          | 0                | 300.0         |
| R2030            | On 05/08/2021 | Bond Future        |        |            | 9.41334     |       | 92.10841   | 9.42130     | 92.06509     |                |                   | 11.39      | 0.00  | 0.00          | 0                | 0.0           |
| R2030            | On 05/08/2021 | Bond Future        | 8.95   | Call       | 2,379.42000 |       | 2.37942    | 2,368.29000 | 2.36829      | 2,379.420      |                   | 11.06      | 0.40  | 0.00          | 0                | 600.0         |
| R2030            | On 05/08/2021 | Bond Future        | 9.45   | Call       | 3,658.84000 |       | 3.65884    | 3,642.67000 | 3.64267      | 3,658.840      |                   | 11.36      | 0.53  | 0.00          | 0                | 600.0         |
| R2030            | On 05/08/2021 | Bond Future        | 12.10  | Put        | 276.02000   |       | 0.27602    | 281.03000   | 0.28103      | 276.020        |                   | 12.30      | 0.06  | 0.00          | 0                | 600.0         |
| R2030            | On 04/11/2021 | Bond Future        |        |            | 9.62153     |       | 93.09927   | 9.62984     | 93.05553     |                |                   | 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        |        |            | 10.07543    |       | 90.91621   | 10.05705    | 91.02754     |                |                   | 14.37      | 0.00  | 8,182,458.90  | 90               | 120,338.0     |
| R2032            | On 04/02/2021 | Bond Future        | 8.79   | Call       | 242.08000   |       | 0.24208    | 258.35000   | 0.25835      | 242.080        |                   | 13.33      | 0.09  | 0.00          | 0                | 800.0         |
| R2032            | On 04/02/2021 | Bond Future        | 9.29   | Call       | 721.38000   |       | 0.72138    | 756.64000   | 0.75664      | 721.380        |                   | 13.62      | 0.22  | 0.00          | 0                | 800.0         |
| R2032            | On 04/02/2021 | Bond Future        | 10.82  | Put        | 1,011.04000 |       | 1.01104    | 996.72000   | 0.99672      | 1,011.040      |                   | 15.52      | 0.24  | 0.00          | 0                | 800.0         |
| R2032            | On 06/05/2021 | Bond Future        |        |            | 10.28898    |       | 87.73604   | 10.26975    | 87.84900     |                |                   | 14.27      | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 06/05/2021 | Bond Future        | 10.33  | Call       | 3,590.01000 |       | 3.59001    | 3,660.15000 | 3.66015      | 3,590.010      |                   | 14.34      | 0.53  | 0.00          | 0                | 736.0         |
| R2032            | On 06/05/2021 | Bond Future        | 12.57  | Put        | 338.16000   |       | 0.33816    | 333.45000   | 0.33345      | 338.160        |                   | 15.55      | 0.08  | 0.00          | 0                | 736.0         |
| R2032            | On 05/08/2021 | Bond Future        |        |            | 10.51346    |       | 88.68709   | 10.49338    | 88.80140     |                |                   | 13.57      | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 04/11/2021 | Bond Future        |        |            | 10.74476    |       | 85.49623   | 10.72380    | 85.61184     |                |                   | 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        |        |            | 10.79596    |       | 90.22761   | 10.75172    | 90.51229     |                |                   | 15.80      | 0.00  | 6,045,249.87  | 67               | 100,098.0     |
| R2035            | On 04/02/2021 | Bond Future        | 10.14  | Put        | 5,383.36000 |       | 5.38336    | 5,189.81000 | 5.18981      | 5,383.360      |                   | 14.98      | 0.73  | 0.00          | 0                | 650.0         |
| R2035            | On 04/02/2021 | Bond Future        | 11.14  | Put        | 1,835.31000 |       | 1.83531    | 1,749.58000 | 1.74958      | 1,835.310      |                   | 16.34      | 0.36  | 0.00          | 0                | 650.0         |
| R2035            | On 06/05/2021 | Bond Future        |        |            | 11.01358    |       | 86.71081   | 10.96746    | 86.99893     |                |                   | 15.98      | 0.00  | 0.00          | 0                | 0.0           |
| R2035            | On 06/05/2021 | Bond Future        | 10.24  | Call       | 1,743.60000 |       | 1.74360    | 1,845.03000 | 1.84503      | 1,743.600      |                   | 15.15      | 0.31  | 0.00          | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.40  | Call       | 2,106.91000 |       | 2.10691    | 2,221.41000 | 2.22141      | 2,106.910      |                   | 15.35      | 0.36  | 0.00          | 0                | 600.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.81  | Call       | 3,202.81000 |       | 3.20281    | 3,350.30000 | 3.35030      | 3,202.810      |                   | 15.80      | 0.47  | 0.00          | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 11.15  | Call       | 4,279.48000 |       | 4.27948    | 4,452.54000 | 4.45254      | 4,279.480      |                   | 16.13      | 0.56  | 0.00          | 0                | 600.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.32  | Put        | 2,999.54000 |       | 2.99954    | 2,896.35000 | 2.89635      | 2,999.540      |                   | 16.33      | 0.40  | 0.00          | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.55  | Put        | 2,502.10000 |       | 2.50210    | 2,413.62000 | 2.41362      | 2,502.100      |                   | 16.66      | 0.35  | 0.00          | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 12.02  | Put        | 1,735.39000 |       | 1.73539    | 1,671.77000 | 1.67177      | 1,735.390      |                   | 17.44      | 0.26  | 0.00          | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 12.77  | Put        | 799.43000   |       | 0.79943    | 766.06000   | 0.76606      | 799.430        |                   | 17.44      | 0.14  | 0.00          | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 12.91  | Put        | 683.79000   |       | 0.68379    | 654.63000   | 0.65463      | 683.790        |                   | 17.44      | 0.12  | 0.00          | 0                | 600.0         |
| R2035            | On 05/08/2021 | Bond Future        |        |            | 11.24511    |       | 87.65053   | 11.19698    | 87.94199     |                |                   | 15.24      | 0.00  | 0.00          | 0                | 0.0           |
| R2035            | On 04/11/2021 | Bond Future        |        |            | 11.48240    |       | 84.11897   | 11.43223    | 84.41359     |                |                   | 14.58      | 0.00  | 0.00          | 0                | 0.0           |
| R2035            | On 04/11/2021 | Bond Future        | 10.23  | Call       | 1,815.20000 |       | 1.81520    | 0.00000     | 0.00000      | 1,815.200      |                   | 13.66      | 0.28  | 36,289,219.95 | 1,564            | 782.0         |
| R2035            | On 04/11/2021 | Bond Future        | 11.08  | Put        | 6,083.53000 |       | 6.08353    | 0.00000     | 0.00000      | 6,083.530      |                   | 14.22      | 0.55  | 36,145,074.46 | 782              | 782.0         |
| R2035            | On 04/11/2021 | Bond Future        | 11.75  | Put        | 4,125.56000 |       | 4.12556    | 0.00000     | 0.00000      | 4,125.560      |                   | 14.79      | 0.42  | 55,128,172.40 | 1,564            | 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        |        |            | 10.98686    |       | 81.67054   | 10.94775    | 81.92093     |                |                   | 17.72      | 0.00  | 0.00          | 0                | 129,571.0     |
| R2037            | On 04/02/2021 | Bond Future        | 9.65   | Call       | 251.30000   |       | 0.25130    | 280.72000   | 0.28072      | 251.300        |                   | 16.14      | 0.09  | 0.00          | 0                | 72.0          |
| R2037            | On 04/02/2021 | Bond Future        | 10.35  | Put        | 5,307.55000 |       | 5.30755    | 5,141.77000 | 5.14177      | 5,307.550      |                   | 16.73      | 0.72  | 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       | 1,357.10000 |       | 1.35710    | 1,454.88000 | 1.45488      | 1,357.100      | 16.96             | 0.33       | 0.00  | 0           | 240.0            |               |
| R2037            | On 04/02/2021 | Bond Future        | 10.85  | Put        | 3,217.66000 |       | 3.21766    | 3,102.04000 | 3.10204      | 3,217.660      | 17.53             | 0.53       | 0.00  | 0           | 72.0             |               |
| R2037            | On 04/02/2021 | Bond Future        | 11.90  | Put        | 958.81000   |       | 0.95881    | 919.68000   | 0.91968      | 958.810        | 19.42             | 0.21       | 0.00  | 0           | 240.0            |               |
| R2037            | On 04/02/2021 | Bond Future        | 11.97  | Call       | 6,812.58000 |       | 6.81258    | 7,026.92000 | 7.02692      | 6,812.580      | 19.58             | 0.80       | 0.00  | 0           | 300.0            |               |
| R2037            | On 04/02/2021 | Bond Future        | 13.73  | Put        | 38.96000    |       | 0.03896    | 37.15000    | 0.03715      | 38.960         | 19.65             | 0.01       | 0.00  | 0           | 300.0            |               |
| R2037            | On 06/05/2021 | Bond Future        |        |            | 11.20311    |       | 82.53783   | 11.16234    | 82.79129     |                | 17.02             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2037            | On 05/08/2021 | Bond Future        |        |            | 11.43476    |       | 79.17687   | 11.39222    | 79.43316     |                | 17.10             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2037            | On 04/11/2021 | Bond Future        |        |            | 11.65990    |       | 80.02883   | 11.61560    | 80.28799     |                | 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        |        |            | 11.14438    |       | 83.43397   | 11.07924    | 83.87640     |                | 17.81             | 0.00       | 0.00  | 0           | 76,405.0         |               |
| R2040            | On 04/02/2021 | Bond Future        | 9.49   | Call       | 88.92000    |       | 0.08892    | 109.62000   | 0.10962      | 88.920         | 15.87             | 0.04       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 9.57   | Call       | 111.66000   |       | 0.11166    | 136.67000   | 0.13667      | 111.660        | 15.87             | 0.04       | 0.00  | 0           | 800.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 10.07  | Call       | 404.46000   |       | 0.40446    | 474.12000   | 0.47412      | 404.460        | 16.02             | 0.13       | 0.00  | 0           | 800.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 10.24  | Call       | 617.10000   |       | 0.61710    | 711.64000   | 0.71164      | 617.100        | 16.37             | 0.18       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 11.57  | Put        | 1,767.04000 |       | 1.76704    | 1,638.96000 | 1.63896      | 1,767.040      | 18.85             | 0.34       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 11.74  | Put        | 1,453.28000 |       | 1.45328    | 1,345.60000 | 1.34560      | 1,453.280      | 19.26             | 0.29       | 0.00  | 0           | 800.0            |               |
| R2040            | On 06/05/2021 | Bond Future        |        |            | 11.35777    |       | 84.32001   | 11.28987    | 84.76756     |                | 17.38             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2040            | On 06/05/2021 | Bond Future        | 10.83  | Call       | 2,471.24000 |       | 2.47124    | 2,657.42000 | 2.65742      | 2,471.240      | 16.88             | 0.38       | 0.00  | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 11.58  | Call       | 4,863.41000 |       | 4.86341    | 5,138.16000 | 5.13816      | 4,863.410      | 17.79             | 0.58       | 0.00  | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 13.38  | Put        | 657.24000   |       | 0.65724    | 613.48000   | 0.61348      | 657.240        | 19.01             | 0.11       | 0.00  | 0           | 300.0            |               |
| R2040            | On 05/08/2021 | Bond Future        |        |            | 11.58625    |       | 80.72805   | 11.51535    | 81.18061     |                | 17.55             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2040            | On 05/08/2021 | Bond Future        | 11.05  | Call       | 3,236.13000 |       | 3.23613    | 3,435.07000 | 3.43507      | 3,236.130      | 17.08             | 0.41       | 0.00  | 0           | 900.0            |               |
| R2040            | On 05/08/2021 | Bond Future        | 11.55  | Call       | 4,726.10000 |       | 4.72610    | 4,974.96000 | 4.97496      | 4,726.100      | 17.60             | 0.52       | 0.00  | 0           | 900.0            |               |
| R2040            | On 05/08/2021 | Bond Future        | 14.80  | Put        | 384.21000   |       | 0.38421    | 359.39000   | 0.35939      | 384.210        | 18.97             | 0.06       | 0.00  | 0           | 900.0            |               |
| R2040            | On 04/11/2021 | Bond Future        |        |            | 11.80791    |       | 81.59677   | 11.73406    | 82.05422     |                | 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        |        |            | 11.27505    |       | 79.61866   | 11.22021    | 79.98873     |                | 18.85             | 0.00       | 0.00  | 0           | 39,139.0         |               |
| R2044            | On 04/02/2021 | Bond Future        | 9.66   | Call       | 105.46000   |       | 0.10546    | 125.62000   | 0.12562      | 105.460        | 16.83             | 0.04       | 0.00  | 0           | 265.0            |               |
| R2044            | On 04/02/2021 | Bond Future        | 10.29  | Put        | 7,625.01000 |       | 7.62501    | 7,324.65000 | 7.32465      | 7,625.010      | 16.92             | 0.84       | 0.00  | 0           | 265.0            |               |
| R2044            | On 04/02/2021 | Bond Future        | 10.84  | Put        | 4,579.94000 |       | 4.57994    | 4,358.92000 | 4.35892      | 4,579.940      | 18.15             | 0.65       | 0.00  | 0           | 265.0            |               |
| R2044            | On 06/05/2021 | Bond Future        |        |            | 11.48370    |       | 80.46424   | 11.42649    | 80.83863     |                | 18.35             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2044            | On 06/05/2021 | Bond Future        | 10.70  | Call       | 1,827.08000 |       | 1.82708    | 1,957.11000 | 1.95711      | 1,827.080      | 17.24             | 0.31       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.10  | Put        | 5,443.19000 |       | 5.44319    | 5,241.40000 | 5.24140      | 5,443.190      | 17.85             | 0.58       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.35  | Call       | 3,634.68000 |       | 3.63468    | 3,832.71000 | 3.83271      | 3,634.680      | 18.18             | 0.49       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.40  | Put        | 4,344.31000 |       | 4.34431    | 4,172.86000 | 4.17286      | 4,344.310      | 18.23             | 0.50       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.79  | Put        | 3,203.41000 |       | 3.20341    | 3,067.84000 | 3.06784      | 3,203.410      | 18.72             | 0.40       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 06/05/2021 | Bond Future        | 12.50  | Put        | 1,886.70000 |       | 1.88670    | 1,801.60000 | 1.80160      | 1,886.700      | 20.07             | 0.26       | 0.00  | 0           | 3,100.0          |               |
| R2044            | On 05/08/2021 | Bond Future        |        |            | 11.70701    |       | 76.95567   | 11.64722    | 77.33427     |                | 18.52             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2044            | On 04/11/2021 | Bond Future        |        |            | 11.92343    |       | 77.78377   | 11.86109    | 78.16655     |                | 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        |        |            | 11.20670    | 83.13036  |            | 11.14656    | 83.54710     |                |                   | 18.09      | 0.00  | 0.00          | 0                | 111,169.0     |
| R2048            | On 04/02/2021 | Bond Future        | 9.80   | Call       | 156.48000   | 0.15648   |            | 187.64000   | 0.18764      | 156.480        |                   | 15.98      | 0.06  | 0.00          | 0                | 2,140.0       |
| R2048            | On 04/02/2021 | Bond Future        | 10.80  | Call       | 1,585.33000 | 1.58533   |            | 1,753.71000 | 1.75371      | 1,585.330      |                   | 17.29      | 0.36  | 0.00          | 0                | 2,140.0       |
| R2048            | On 06/05/2021 | Bond Future        |        |            | 11.40399    | 79.60128  |            | 11.34126    | 80.02286     |                |                   | 18.70      | 0.00  | 0.00          | 0                | 0.0           |
| R2048            | On 05/08/2021 | Bond Future        |        |            | 11.61306    | 80.46405  |            | 11.54754    | 80.89034     |                |                   | 17.88      | 0.00  | 0.00          | 0                | 0.0           |
| R2048            | On 04/11/2021 | Bond Future        |        |            | 11.82595    | 76.91823  |            | 11.75756    | 77.34916     |                |                   | 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        |        |            | 10.46033    | 70.59975  |            | 10.41588    | 70.85514     |                |                   | 18.67      | 0.00  | 0.00          | 0                | 27,681.0      |
| R209             | On 06/05/2021 | Bond Future        |        |            | 10.64596    | 68.20880  |            | 10.59982    | 68.46718     |                |                   | 18.32      | 0.00  | 58,659,568.00 | 860              | 2,850.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.00  | Call       | 1,889.75000 | 1.88975   |            | 1,991.98000 | 1.99198      | 1,889.750      |                   | 17.81      | 0.35  | 0.00          | 0                | 1,500.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.25  | Call       | 2,445.66000 | 2.44566   |            | 2,565.69000 | 2.56569      | 2,445.660      |                   | 18.08      | 0.42  | 28,743,517.01 | 1,000            | 5,325.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.00  | Put        | 2,637.07000 | 2.63707   |            | 2,548.02000 | 2.54802      | 2,637.070      |                   | 18.97      | 0.39  | 0.00          | 0                | 3,500.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.25  | Put        | 2,176.30000 | 2.17630   |            | 2,100.93000 | 2.10093      | 2,176.300      |                   | 19.43      | 0.33  | 0.00          | 0                | 9,150.0       |
| R209             | On 06/05/2021 | Bond Future        | 12.25  | Put        | 848.03000   | 0.84803   |            | 813.83000   | 0.81383      | 848.030        |                   | 19.93      | 0.16  | 0.00          | 0                | 9,150.0       |
| R209             | On 05/08/2021 | Bond Future        |        |            | 10.83904    | 68.94814  |            | 10.79114    | 69.20947     |                |                   | 17.40      | 0.00  | 0.00          | 0                | 0.0           |
| R209             | On 04/11/2021 | Bond Future        |        |            | 11.03575    | 66.54976  |            | 10.98605    | 66.81392     |                |                   | 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        |        |            | 193.11837   | 193.11837 |            | 191.59104   | 191.59104    |                |                   |            | 0.00  | 0.00          | 0                | 1,254.0       |
| R210             | On 06/05/2021 | Bond Future        |        |            | 192.50351   | 192.50351 |            | 190.96065   | 190.96065    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R210             | On 05/08/2021 | Bond Future        |        |            | 194.63550   | 194.63550 |            | 193.07586   | 193.07586    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R210             | On 04/11/2021 | Bond Future        |        |            | 194.03694   | 194.03694 |            | 192.46021   | 192.46021    |                |                   |            | 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        |        |            | 169.90067   | 169.90067 |            | 169.86293   | 169.86293    |                |                   |            | 0.00  | 0.00          | 0                | 7,050.0       |
| R212             | On 06/05/2021 | Bond Future        |        |            | 171.74407   | 171.74407 |            | 171.70675   | 171.70675    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R212             | On 05/08/2021 | Bond Future        |        |            | 171.31760   | 171.31760 |            | 171.28011   | 171.28011    |                |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R212             | On 04/11/2021 | Bond Future        |        |            | 173.19867   | 173.19867 |            | 173.16091   | 173.16091    |                |                   |            | 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        |        |            | 9.54366     | 86.91268   |             | 9.54072      | 86.92937       |                   | 13.88      | 0.00  | 0.00                  | 0                | 8,955.0            |
| R213                           | On 06/05/2021 | Bond Future        |        |            | 9.73730     | 84.30578   |             | 9.73417      | 84.32304       |                   | 13.52      | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 05/08/2021 | Bond Future        |        |            | 9.94394     | 85.21941   |             | 9.94065      | 85.23700       |                   | 12.89      | 0.00  | 0.00                  | 0                | 0.0                |
| R213                           | On 05/08/2021 | Bond Future        | 9.34   | Call       | 2,255.74000 | 2.25574    | 2,268.89000 | 2.26889      | 2,255.740      | 12.44             | 0.38       | 0.00  | 0                     | 200.0            |                    |
| R213                           | On 05/08/2021 | Bond Future        | 10.14  | Put        | 3,246.96000 | 3.24696    | 3,246.32000 | 3.24632      | 3,246.960      | 12.99             | 0.43       | 0.00  | 0                     | 200.0            |                    |
| R213                           | On 05/08/2021 | Bond Future        | 10.78  | Put        | 2,073.04000 | 2.07304    | 2,074.18000 | 2.07418      | 2,073.040      | 13.63             | 0.31       | 0.00  | 0                     | 200.0            |                    |
| R213                           | On 04/11/2021 | Bond Future        |        |            | 10.15809    | 82.60676   |             | 10.15465     | 82.62460       |                   | 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        |        |            | 10.91507    | 67.25294   |             | 10.86541     | 67.53810       |                   | 20.40      | 0.00  | 0.00                  | 0                | 15,428.0           |
| R214                           | On 06/05/2021 | Bond Future        |        |            | 11.09969    | 64.68964   |             | 11.04810     | 64.97814       |                   | 20.08      | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 05/08/2021 | Bond Future        |        |            | 11.29446    | 65.39076   |             | 11.24082     | 65.68248       |                   | 19.04      | 0.00  | 0.00                  | 0                | 0.0                |
| R214                           | On 04/11/2021 | Bond Future        |        |            | 11.49248    | 62.81705   |             | 11.43673     | 63.11204       |                   | 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>542,780,258.39</b> | <b>7,992</b>     | <b>1 097 839.0</b> |
| <b>Grand Total:</b>            |               |                    |        |            |             |            |             |              |                |                   |            |       | <b>542,780,258.39</b> | <b>7,992</b>     | <b>1 097 839.0</b> |