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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2020

| 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 | 90.63000  |       | 90.63000   |           | 90.61000     | 90.61000       |                   |            | 0.00  | 0.00        | 0                | 51.0          |
| AL37               | On 04/02/2021 | Index Future       | 781.85600 |       | 781.85600  |           | 779.31200    | 779.31200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 06/05/2021 | Index Future       | 789.92000 |       | 789.92000  |           | 787.44000    | 787.44000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 05/08/2021 | Index Future       | 798.34900 |       | 798.34900  |           | 795.93200    | 795.93200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 04/11/2021 | Index Future       | 806.93800 |       | 806.93800  |           | 804.68200    | 804.68200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/02/2021 | Index Future       | 859.57700 |       | 859.57700  |           | 855.52400    | 855.52400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 06/05/2021 | Index Future       | 868.44300 |       | 868.44300  |           | 864.44800    | 864.44800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 05/08/2021 | Index Future       | 877.71000 |       | 877.71000  |           | 873.77000    | 873.77000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/11/2021 | Index Future       | 887.15200 |       | 887.15200  |           | 883.37500    | 883.37500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 04/02/2021 | Index Future       | 752.20400 |       | 752.20400  |           | 748.46800    | 748.46800      |                   |            | 0.00  | 0.00        | 0                | 231.0         |
| ALBI               | On 06/05/2021 | Index Future       | 759.96300 |       | 759.96300  |           | 756.27500    | 756.27500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 05/08/2021 | Index Future       | 768.07200 |       | 768.07200  |           | 764.43000    | 764.43000      |                   |            | 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       |     | 776.33500 | 776.33500  |           | 772.83400    | 772.83400      |                   |            | 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        |     | 11.50163  | 76.74555   |           | 11.58514     | 76.30502       |                   |            | 0.00  | 0.00        | 0                | 350.0         |
| ES33             | On 06/05/2021 | Bond Future        |     | 11.75772  | 73.76381   |           | 11.84312     | 73.32727       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 05/08/2021 | Bond Future        |     | 12.02394  | 74.56021   |           | 12.11143     | 74.12717       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 04/11/2021 | Bond Future        |     | 12.29964  | 71.58035   |           | 12.38737     | 71.15987       |                   |            | 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        |     | 12.13460  | 74.97889   |           | 12.21829     | 74.49683       |                   |            | 0.00  | 0.00        | 0                | 4,779.0       |
| ES42             | On 06/05/2021 | Bond Future        |     | 12.38966  | 71.49516   |           | 12.47574     | 71.01663       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 05/08/2021 | Bond Future        |     | 12.64833  | 72.26747   |           | 12.73693     | 71.79178       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 04/11/2021 | Bond Future        |     | 12.91823  | 68.77992   |           | 13.00780     | 68.31610       |                   |            | 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               |     | 742.98100 | 742.98100  |           | 739.28900    | 739.28900      |                   |            | 0.00  | 0.00        | 0                | 965.0         |
| GOVI             | On 06/05/2021 | GOVI               |     | 750.64500 | 750.64500  |           | 747.00000    | 747.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 05/08/2021 | GOVI               |     | 758.65500 | 758.65500  |           | 755.05500    | 755.05500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 04/11/2021 | GOVI               |     | 766.81600 | 766.81600  |           | 763.35600    | 763.35600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 04/02/2021 | Bond Future        |     | 147.89932 | 147.89932  |           | 147.62225    | 147.62225      |                   |            | 0.00  | 0.00        | 0                | 5,637.0       |
| I2025            | On 06/05/2021 | Bond Future        |     | 149.46240 | 149.46240  |           | 149.19941    | 149.19941      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 05/08/2021 | Bond Future        |     | 149.57925 | 149.57925  |           | 149.33019    | 149.33019      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 04/11/2021 | Bond Future        |     | 151.20697 | 151.20697  |           | 150.99033    | 150.99033      |                   |            | 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        |     | 104.58697 | 104.58697  |           | 103.81289    | 103.81289      |                   |            | 0.00  | 0.00        | 0                | 2,232.0       |
| I2029            | On 06/05/2021 | Bond Future        |     | 104.55191 | 104.55191  |           | 103.78161    | 103.78161      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 05/08/2021 | Bond Future        |     | 105.70539 | 105.70539  |           | 104.93836    | 104.93836      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 04/11/2021 | Bond Future        |     | 105.70432 | 105.70432  |           | 104.95341    | 104.95341      |                   |            | 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            | 98.90881  |       | 98.90881   |           | 98.39874     | 98.39874       |                   |            | 0.00  | 0.00          | 0                | 7,717.0       |
| I2033            | On 06/05/2021 | Bond Future            | 98.73748  |       | 98.73748   |           | 98.23323     | 98.23323       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 05/08/2021 | Bond Future            | 99.82682  |       | 99.82682   |           | 99.32801     | 99.32801       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 04/11/2021 | Bond Future            | 99.68747  |       | 99.68747   |           | 99.20645     | 99.20645       |                   |            | 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            | 111.94285 |       | 111.94285  |           | 109.70657    | 109.70657      |                   |            | 0.00  | 0.00          | 0                | 7,655.0       |
| I2038            | On 06/05/2021 | Bond Future            | 113.12607 |       | 113.12607  |           | 110.87884    | 110.87884      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            | On 05/08/2021 | Bond Future            | 112.65061 |       | 112.65061  |           | 110.39104    | 110.39104      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            | On 04/11/2021 | Bond Future            | 113.87652 |       | 113.87652  |           | 111.61853    | 111.61853      |                   |            | 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            | 99.78630  |       | 99.78630   |           | 99.28759     | 99.28759       |                   |            | 0.00  | 0.00          | 0                | 14,890.0      |
| I2046            | On 06/05/2021 | Bond Future            | 99.04905  |       | 99.04905   |           | 98.55632     | 98.55632       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            | On 05/08/2021 | Bond Future            | 100.14214 |       | 100.14214  |           | 99.65506     | 99.65506       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            | On 04/11/2021 | Bond Future            | 99.42272  |       | 99.42272   |           | 98.95377     | 98.95377       |                   |            | 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            | 101.96213 |       | 101.96213  |           | 99.71045     | 99.71045       |                   |            | 0.00  | 2,956,901.77  | 29               | 11,021.0      |
| I2050            | On 06/05/2021 | Bond Future            | 103.03973 |       | 103.03973  |           | 100.77559    | 100.77559      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            | On 05/08/2021 | Bond Future            | 102.24677 |       | 102.24677  |           | 99.96913     | 99.96913       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            | On 04/11/2021 | Bond Future            | 103.35949 |       | 103.35949  |           | 101.08059    | 101.08059      |                   |            | 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           | 271.32400 |       | 271.32400  |           | 268.51300    | 268.51300      |                   |            | 0.00  | 0.00          | 0                | 1,090.0       |
| IGOV             | On 06/05/2021 | Index Future           | 274.18900 |       | 274.18900  |           | 271.38000    | 271.38000      |                   |            | 0.00  | 0.00          | 0                | 21.0          |
| IGOV             | On 05/08/2021 | Index Future           | 277.18100 |       | 277.18100  |           | 274.37200    | 274.37200      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| IGOV             | On 04/11/2021 | Index Future           | 280.22800 |       | 280.22800  |           | 277.45300    | 277.45300      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/12/2020 | Jibar Tradeable Future | 3.56500   |       | 96.43500   |           | 3.56500      | 96.43500       |                   |            | 0.00  | 0.00          | 0                | 30,000.0      |
| JIBAR FUTURE     | On 20/01/2021 | Jibar Tradeable Future | 3.63500   |       | 96.36500   |           | 3.63500      | 96.36500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 17/02/2021 | Jibar Tradeable Future | 3.58000   |       | 96.42000   |           | 3.59000      | 96.41000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 17/03/2021 | Jibar Tradeable Future | 3.60500   |       | 96.39500   |           | 3.59500      | 96.40500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 21/04/2021 | Jibar Tradeable Future | 3.59000   |       | 96.41000   |           | 3.59000      | 96.41000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 19/05/2021 | Jibar Tradeable Future | 3.60000   |       | 96.40000   |           | 3.60000      | 96.40000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2021 | Jibar Tradeable Future | 3.61000   |       | 96.39000   |           | 3.62000      | 96.38000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/09/2021 | Jibar Tradeable Future | 3.69500   |       | 96.30500   |           | 3.71500      | 96.28500       |                   |            | 0.00  | 0.00          | 0                | 30,000.0      |
| JIBAR FUTURE     | On 15/12/2021 | Jibar Tradeable Future | 3.85000   |       | 96.15000   |           | 3.86000      | 96.14000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 16/03/2022 | Jibar Tradeable Future | 3.99000   |       | 96.01000   |           | 4.01000      | 95.99000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2022 | Jibar Tradeable Future | 4.25500   |       | 95.74500   |           | 4.26500      | 95.73500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 21/09/2022 | Jibar Tradeable Future | 4.38500   |       | 95.61500   |           | 4.39500      | 95.60500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 04/02/2021 | Bond Future            | 6.96660   |       | 118.19562  |           | 7.04447      | 117.78901      |                   | 6.97       | 0.00  | 17,729,343.00 | 150              | 80,150.0      |

| 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 Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|------------------|
| R186             | On 04/02/2021 | Bond Future        | 8.00   | Put        | 93.08000    |       | 0.09308    |           | 125.15000    | 0.12515        | 93.080            | 7.44       | 0.06  | 0.00           | 0                | 15,177.0         |
| R186             | On 06/05/2021 | Bond Future        |        |            | 7.13046     |       | 119.41549  |           | 7.21022      | 119.01848      |                   | 6.59       | 0.00  | 0.00           | 0                | 0.0              |
| R186             | On 05/08/2021 | Bond Future        |        |            | 7.30201     |       | 115.42311  |           | 7.38396      | 115.03501      |                   | 6.24       | 0.00  | 0.00           | 0                | 0.0              |
| R186             | On 04/11/2021 | Bond Future        |        |            | 7.48387     |       | 116.65273  |           | 7.56492      | 116.28790      |                   | 6.17       | 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        |        |            | 319.05928   |       | 319.05928  |           | 318.21168    | 318.21168      |                   |            | 0.00  | 0.00           | 0                | 2,454.0          |
| R197             | On 06/05/2021 | Bond Future        |        |            | 322.43074   |       | 322.43074  |           | 321.61088    | 321.61088      |                   |            | 0.00  | 0.00           | 0                | 0.0              |
| R197             | On 05/08/2021 | Bond Future        |        |            | 317.97590   |       | 317.97590  |           | 317.18266    | 317.18266      |                   |            | 0.00  | 0.00           | 0                | 0.0              |
| R197             | On 04/11/2021 | Bond Future        |        |            | 321.43638   |       | 321.43638  |           | 320.70936    | 320.70936      |                   |            | 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        |        |            | 220.20544   |       | 220.20544  |           | 215.77213    | 215.77213      |                   |            | 0.00  | 0.00           | 0                | 7,838.0          |
| R202             | On 06/05/2021 | Bond Future        |        |            | 222.53228   |       | 222.53228  |           | 218.07725    | 218.07725      |                   |            | 0.00  | 0.00           | 0                | 0.0              |
| R202             | On 05/08/2021 | Bond Future        |        |            | 220.73179   |       | 220.73179  |           | 216.25176    | 216.25176      |                   |            | 0.00  | 0.00           | 0                | 0.0              |
| R202             | On 04/11/2021 | Bond Future        |        |            | 223.13373   |       | 223.13373  |           | 218.65602    | 218.65602      |                   |            | 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        |        |            | 4.65729     |       | 109.45164  |           | 4.64117      | 109.48406      |                   | 1.49       | 0.00  | 0.00           | 0                | 31,397.0         |
| R2023            | On 06/05/2021 | Bond Future        |        |            | 4.72723     |       | 106.67523  |           | 4.70180      | 106.72026      |                   | 1.72       | 0.00  | 0.00           | 0                | 0.0              |
| R2023            | On 05/08/2021 | Bond Future        |        |            | 4.79407     |       | 107.82654  |           | 4.75636      | 107.88408      |                   | 1.46       | 0.00  | 0.00           | 0                | 0.0              |
| R2023            | On 04/11/2021 | Bond Future        |        |            | 4.88778     |       | 105.06827  |           | 4.82313      | 105.15137      |                   | 1.31       | 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        |        |            | 8.98491     |       | 94.21379   |           | 9.05721      | 93.79313       |                   | 12.12      | 0.00  | 631,232,393.00 | 6,700            | 107,739.0        |
| R2030            | On 04/02/2021 | Bond Future        | 8.20   | Call       | 310.37000   |       | 0.31037    |           | 261.56000    | 0.26156        | 310.370           | 11.35      | 0.14  | 0.00           | 0                | 1,600.0          |
| R2030            | On 04/02/2021 | Bond Future        | 8.36   | Call       | 475.62000   |       | 0.47562    |           | 405.64000    | 0.40564        | 475.620           | 11.41      | 0.20  | 0.00           | 0                | 800.0            |
| R2030            | On 04/02/2021 | Bond Future        | 8.37   | Call       | 487.91000   |       | 0.48791    |           | 416.44000    | 0.41644        | 487.910           | 11.42      | 0.21  | 0.00           | 0                | 1,000.0          |
| R2030            | On 04/02/2021 | Bond Future        | 8.86   | Call       | 1,434.03000 |       | 1.43403    |           | 1,269.84000  | 1.26984        | 1,434.030         | 11.81      | 0.44  | 0.00           | 0                | 800.0            |
| R2030            | On 04/02/2021 | Bond Future        | 9.12   | Call       | 2,213.35000 |       | 2.21335    |           | 1,992.99000  | 1.99299        | 2,213.350         | 12.03      | 0.58  | 0.00           | 0                | 1,000.0          |
| R2030            | On 04/02/2021 | Bond Future        | 9.20   | Call       | 2,488.60000 |       | 2.48860    |           | 2,251.31000  | 2.25131        | 2,488.600         | 12.08      | 0.62  | 0.00           | 0                | 1,600.0          |
| R2030            | On 04/02/2021 | Bond Future        | 9.30   | Put        | 1,040.08000 |       | 1.04008    |           | 1,202.98000  | 1.20298        | 1,040.080         | 12.16      | 0.34  | 0.00           | 0                | 4,000.0          |
| R2030            | On 04/02/2021 | Bond Future        | 9.35   | Put        | 948.76000   |       | 0.94876    |           | 1,101.80000  | 1.10180        | 948.760           | 12.20      | 0.31  | 0.00           | 0                | 2,000.0          |
| R2030            | On 04/02/2021 | Bond Future        | 10.20  | Put        | 174.28000   |       | 0.17428    |           | 215.87000    | 0.21587        | 174.280           | 13.29      | 0.08  | 0.00           | 0                | 1,800.0          |
| R2030            | On 06/05/2021 | Bond Future        |        |            | 9.18382     |       | 95.18682   |           | 9.25741      | 94.77259       |                   | 11.58      | 0.00  | 0.00           | 0                | 0.0              |
| R2030            | On 06/05/2021 | Bond Future        | 7.97   | Call       | 533.31000   |       | 0.53331    |           | 476.14000    | 0.47614        | 533.310           | 10.96      | 0.16  | 0.00           | 0                | 700.0            |
| R2030            | On 06/05/2021 | Bond Future        | 8.77   | Call       | 1,744.08000 |       | 1.74408    |           | 1,600.00000  | 1.60000        | 1,744.080         | 11.28      | 0.38  | 0.00           | 0                | 300.0            |
| R2030            | On 06/05/2021 | Bond Future        | 9.22   | Put        | 2,700.79000 |       | 2.70079    |           | 2,911.24000  | 2.91124        | 2,700.790         | 11.56      | 0.47  | 0.00           | 0                | 700.0            |
| R2030            | On 06/05/2021 | Bond Future        | 9.27   | Call       | 3,054.02000 |       | 3.05402    |           | 2,843.65000  | 2.84365        | 3,054.020         | 11.59      | 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 | Options Inter |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2030            | On 06/05/2021 | Bond Future        | 9.92   | Put        | 1,307.03000 | 1.30703    |           | 1,433.54000  | 1.43354        | 1,307.030         | 12.17      | 0.28  | 0.00          | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 10.95  | Put        | 343.06000   | 0.34306    |           | 388.07000    | 0.38807        | 343.060           | 12.57      | 0.09  | 0.00          | 0                | 300.0         |
| R2030            | On 05/08/2021 | Bond Future        |        |            | 9.39487     | 92.20903   |           | 9.46994      | 91.80095       |                   | 10.96      | 0.00  | 0.00          | 0                | 0.0           |
| R2030            | On 05/08/2021 | Bond Future        | 8.95   | Call       | 2,117.86000 | 2.11786    |           | 1,966.63000  | 1.96663        | 2,117.860         | 10.59      | 0.40  | 0.00          | 0                | 600.0         |
| R2030            | On 05/08/2021 | Bond Future        | 9.45   | Call       | 3,405.54000 | 3.40554    |           | 3,199.13000  | 3.19913        | 3,405.540         | 10.93      | 0.53  | 0.00          | 0                | 600.0         |
| R2030            | On 05/08/2021 | Bond Future        | 12.10  | Put        | 185.10000   | 0.18510    |           | 207.71000    | 0.20771        | 185.100           | 11.93      | 0.05  | 0.00          | 0                | 600.0         |
| R2030            | On 04/11/2021 | Bond Future        |        |            | 9.60400     | 93.19163   |           | 9.67827      | 92.80114       |                   | 10.83      | 0.00  | 0.00          | 0                | 0.0           |
| R2030            | On 04/11/2021 | Bond Future        | 8.27   | Call       | 1,146.63000 | 1.14663    |           | 1,063.58000  | 1.06358        | 1,146.630         | 10.16      | 0.23  | 0.00          | 0                | 300.0         |
| R2030            | On 04/11/2021 | Bond Future        | 8.77   | Call       | 1,854.99000 | 1.85499    |           | 1,734.29000  | 1.73429        | 1,854.990         | 10.18      | 0.33  | 0.00          | 0                | 300.0         |
| R2030            | On 04/11/2021 | Bond Future        | 11.44  | Put        | 959.50000   | 0.95950    |           | 1,029.94000  | 1.02994        | 959.500           | 11.70      | 0.17  | 0.00          | 0                | 300.0         |
| 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        |        |            | 9.99156     | 91.42582   |           | 10.06929     | 90.95338       |                   | 14.17      | 0.00  | 0.00          | 0                | 117,675.0     |
| R2032            | On 04/02/2021 | Bond Future        | 8.79   | Call       | 127.23000   | 0.12723    |           | 104.73000    | 0.10473        | 127.230           | 13.11      | 0.06  | 0.00          | 0                | 800.0         |
| R2032            | On 04/02/2021 | Bond Future        | 9.29   | Call       | 513.30000   | 0.51330    |           | 437.92000    | 0.43792        | 513.300           | 13.37      | 0.19  | 0.00          | 0                | 800.0         |
| R2032            | On 04/02/2021 | Bond Future        | 10.82  | Put        | 554.92000   | 0.55492    |           | 657.83000    | 0.65783        | 554.920           | 15.37      | 0.18  | 0.00          | 0                | 800.0         |
| R2032            | On 06/05/2021 | Bond Future        |        |            | 10.20589    | 88.22558   |           | 10.28515     | 87.75852       |                   | 14.28      | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 06/05/2021 | Bond Future        | 10.33  | Call       | 3,589.97000 | 3.58997    |           | 3,347.18000  | 3.34718        | 3,589.970         | 14.35      | 0.55  | 0.00          | 0                | 736.0         |
| R2032            | On 06/05/2021 | Bond Future        | 12.57  | Put        | 211.58000   | 0.21158    |           | 242.16000    | 0.24216        | 211.580           | 15.53      | 0.05  | 0.00          | 0                | 736.0         |
| R2032            | On 05/08/2021 | Bond Future        |        |            | 10.42746    | 89.17812   |           | 10.50839     | 88.71593       |                   | 12.99      | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 04/11/2021 | Bond Future        |        |            | 10.65663    | 85.98377   |           | 10.73731     | 85.53730       |                   | 13.36      | 0.00  | 0.00          | 0                | 0.0           |
| R2032            | On 04/11/2021 | Bond Future        | 9.33   | Call       | 1,459.92000 | 1.45992    |           | 1,355.31000  | 1.35531        | 1,459.920         | 12.55      | 0.25  | 0.00          | 0                | 700.0         |
| R2032            | On 04/11/2021 | Bond Future        | 9.83   | Call       | 2,270.03000 | 2.27003    |           | 2,123.51000  | 2.12351        | 2,270.030         | 12.62      | 0.35  | 0.00          | 0                | 700.0         |
| R2032            | On 04/11/2021 | Bond Future        | 12.81  | Put        | 942.78000   | 0.94278    |           | 1,014.02000  | 1.01402        | 942.780           | 14.43      | 0.15  | 0.00          | 0                | 700.0         |
| 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        |        |            | 10.73990    | 90.58858   |           | 10.83334     | 89.98814       |                   | 15.91      | 0.00  | 10,145,920.96 | 112              | 98,233.0      |
| R2035            | On 04/02/2021 | Bond Future        | 10.14  | Put        | 4,727.53000 | 4.72753    |           | 5,207.78000  | 5.20778        | 4,727.530         | 14.67      | 0.76  | 0.00          | 0                | 650.0         |
| R2035            | On 04/02/2021 | Bond Future        | 11.14  | Put        | 1,239.11000 | 1.23911    |           | 1,459.70000  | 1.45970        | 1,239.110         | 16.08      | 0.32  | 0.00          | 0                | 650.0         |
| R2035            | On 06/05/2021 | Bond Future        |        |            | 10.95924    | 87.05044   |           | 11.05492     | 86.45375       |                   | 16.24      | 0.00  | 0.00          | 0                | 0.0           |
| R2035            | On 06/05/2021 | Bond Future        | 10.05  | Call       | 1,274.36000 | 1.27436    |           | 1,133.67000  | 1.13367        | 1,274.360         | 15.17      | 0.26  | 0.00          | 0                | 500.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.24  | Call       | 1,604.77000 | 1.60477    |           | 1,436.08000  | 1.43608        | 1,604.770         | 15.17      | 0.31  | 0.00          | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.40  | Call       | 1,961.65000 | 1.96165    |           | 1,766.52000  | 1.76652        | 1,961.650         | 15.34      | 0.36  | 0.00          | 0                | 600.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.55  | Put        | 4,960.21000 | 4.96021    |           | 5,336.25000  | 5.33625        | 4,960.210         | 15.52      | 0.60  | 0.00          | 0                | 500.0         |
| R2035            | On 06/05/2021 | Bond Future        | 10.81  | Call       | 3,074.45000 | 3.07445    |           | 2,809.11000  | 2.80911        | 3,074.450         | 15.81      | 0.48  | 0.00          | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 11.05  | Put        | 3,273.54000 | 3.27354    |           | 3,564.38000  | 3.56438        | 3,273.540         | 16.06      | 0.45  | 0.00          | 0                | 500.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.15  | Call       | 4,180.09000 | 4.18009    |           | 3,857.80000  | 3.85780        | 4,180.090         | 16.15      | 0.57  | 0.00          | 0                | 600.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.32  | Put        | 2,571.01000 | 2.57101    |           | 2,818.30000  | 2.81830        | 2,571.010         | 16.31      | 0.38  | 0.00          | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 11.55  | Put        | 2,083.08000 | 2.08308    |           | 2,296.03000  | 2.29603        | 2,083.080         | 16.56      | 0.33  | 0.00          | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 12.02  | Put        | 1,370.21000 | 1.37021    |           | 1,524.27000  | 1.52427        | 1,370.210         | 17.29      | 0.23  | 0.00          | 0                | 793.0         |
| R2035            | On 06/05/2021 | Bond Future        | 12.77  | Put        | 612.16000   | 0.61216    |           | 694.70000    | 0.69470        | 612.160           | 17.69      | 0.12  | 0.00          | 0                | 1,650.0       |
| R2035            | On 06/05/2021 | Bond Future        | 12.91  | Put        | 514.84000   | 0.51484    |           | 586.90000    | 0.58690        | 514.840           | 17.69      | 0.10  | 0.00          | 0                | 600.0         |
| R2035            | On 05/08/2021 | Bond Future        |        |            | 11.18905    | 87.99016   |           | 11.28721     | 87.39679       |                   | 14.83      | 0.00  | 0.00          | 0                | 0.0           |

| Contract Details |               |                    | Strike | Call / Put | MTM Yield   | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2035            | On 04/11/2021 | Bond Future        |        |            | 11.42543    | 84.45364   |           | 11.52431     | 83.87404       |                   | 15.19      | 0.00  | 0.00           | 0                | 0.0           |
| R2035            | On 04/11/2021 | Bond Future        | 10.12  | Call       | 1,761.74000 | 1.76174    |           | 1,616.28000  | 1.61628        | 1,761.740         | 14.28      | 0.27  | 0.00           | 0                | 400.0         |
| R2035            | On 04/11/2021 | Bond Future        | 10.23  | Call       | 1,935.24000 | 1.93524    |           | 1,778.71000  | 1.77871        | 1,935.240         | 14.28      | 0.29  | 0.00           | 0                | 782.0         |
| R2035            | On 04/11/2021 | Bond Future        | 10.62  | Call       | 2,678.51000 | 2.67851    |           | 2,479.20000  | 2.47920        | 2,678.510         | 14.40      | 0.36  | 0.00           | 0                | 400.0         |
| R2035            | On 04/11/2021 | Bond Future        | 11.08  | Put        | 5,917.30000 | 5.91730    |           | 6,243.10000  | 6.24310        | 5,917.300         | 14.82      | 0.54  | 0.00           | 0                | 782.0         |
| R2035            | On 04/11/2021 | Bond Future        | 11.75  | Put        | 3,995.91000 | 3.99591    |           | 4,246.28000  | 4.24628        | 3,995.910         | 15.39      | 0.41  | 0.00           | 0                | 782.0         |
| R2035            | On 04/11/2021 | Bond Future        | 13.82  | Put        | 958.79000   | 0.95879    |           | 1,044.00000  | 1.04400        | 958.790           | 16.38      | 0.13  | 0.00           | 0                | 400.0         |
| 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        |        |            | 10.97949    | 81.71763   |           | 11.06259     | 81.18898       |                   | 17.92      | 0.00  | 0.00           | 0                | 133,401.0     |
| R2037            | On 04/02/2021 | Bond Future        | 9.65   | Call       | 120.25000   | 0.12025    |           | 98.52000     | 0.09852        | 120.250           | 16.39      | 0.05  | 0.00           | 0                | 72.0          |
| R2037            | On 04/02/2021 | Bond Future        | 10.35  | Put        | 4,893.70000 | 4.89370    |           | 5,319.35000  | 5.31935        | 4,893.700         | 16.52      | 0.77  | 0.00           | 0                | 72.0          |
| R2037            | On 04/02/2021 | Bond Future        | 10.48  | Call       | 944.60000   | 0.94460    |           | 816.09000    | 0.81609        | 944.600           | 16.69      | 0.29  | 0.00           | 0                | 240.0         |
| R2037            | On 04/02/2021 | Bond Future        | 10.85  | Put        | 2,706.13000 | 2.70613    |           | 3,022.71000  | 3.02271        | 2,706.130         | 17.34      | 0.54  | 0.00           | 0                | 72.0          |
| R2037            | On 04/02/2021 | Bond Future        | 11.90  | Put        | 573.33000   | 0.57333    |           | 681.86000    | 0.68186        | 573.330           | 19.11      | 0.17  | 0.00           | 0                | 240.0         |
| R2037            | On 04/02/2021 | Bond Future        | 11.97  | Call       | 6,490.09000 | 6.49009    |           | 6,061.06000  | 6.06106        | 6,490.090         | 19.27      | 0.85  | 0.00           | 0                | 300.0         |
| R2037            | On 04/02/2021 | Bond Future        | 13.73  | Put        | 9.69000     | 0.00969    |           | 13.41000     | 0.01341        | 9.690             | 19.92      | 0.00  | 0.00           | 0                | 300.0         |
| R2037            | On 06/05/2021 | Bond Future        |        |            | 11.19926    | 82.56171   |           | 11.28425     | 82.03698       |                   | 17.35      | 0.00  | 0.00           | 0                | 0.0           |
| R2037            | On 05/08/2021 | Bond Future        |        |            | 11.43134    | 79.19742   |           | 11.51847     | 78.67620       |                   | 16.68      | 0.00  | 0.00           | 0                | 0.0           |
| R2037            | On 04/11/2021 | Bond Future        |        |            | 11.65772    | 80.04155   |           | 11.74517     | 79.53363       |                   | 16.23      | 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        |        |            | 11.12745    | 83.54860   |           | 11.22089     | 82.91909       |                   | 18.22      | 0.00  | 0.00           | 0                | 78,984.0      |
| R2040            | On 04/02/2021 | Bond Future        | 9.49   | Call       | 35.14000    | 0.03514    |           | 26.84000     | 0.02684        | 35.140            | 16.33      | 0.02  | 0.00           | 0                | 500.0         |
| R2040            | On 04/02/2021 | Bond Future        | 9.57   | Call       | 47.05000    | 0.04705    |           | 36.16000     | 0.03616        | 47.050            | 16.33      | 0.02  | 0.00           | 0                | 800.0         |
| R2040            | On 04/02/2021 | Bond Future        | 10.07  | Call       | 230.92000   | 0.23092    |           | 184.58000    | 0.18458        | 230.920           | 16.33      | 0.09  | 0.00           | 0                | 800.0         |
| R2040            | On 04/02/2021 | Bond Future        | 10.24  | Call       | 364.21000   | 0.36421    |           | 295.08000    | 0.29508        | 364.210           | 16.33      | 0.14  | 0.00           | 0                | 500.0         |
| R2040            | On 04/02/2021 | Bond Future        | 11.57  | Put        | 1,260.97000 | 1.26097    |           | 1,483.28000  | 1.48328        | 1,260.970         | 18.75      | 0.30  | 0.00           | 0                | 500.0         |
| R2040            | On 04/02/2021 | Bond Future        | 11.74  | Put        | 977.52000   | 0.97752    |           | 1,162.12000  | 1.16212        | 977.520           | 19.12      | 0.25  | 0.00           | 0                | 800.0         |
| R2040            | On 06/05/2021 | Bond Future        |        |            | 11.34382    | 84.41164   |           | 11.43970     | 83.78516       |                   | 17.82      | 0.00  | 0.00           | 0                | 0.0           |
| R2040            | On 06/05/2021 | Bond Future        | 10.83  | Call       | 2,240.18000 | 2.24018    |           | 2,024.74000  | 2.02474        | 2,240.180         | 16.99      | 0.37  | 0.00           | 0                | 300.0         |
| R2040            | On 06/05/2021 | Bond Future        | 11.58  | Call       | 4,629.75000 | 4.62975    |           | 4,283.34000  | 4.28334        | 4,629.750         | 17.91      | 0.59  | 0.00           | 0                | 300.0         |
| R2040            | On 06/05/2021 | Bond Future        | 13.38  | Put        | 531.11000   | 0.53111    |           | 604.61000    | 0.60461        | 531.110           | 19.44      | 0.10  | 0.00           | 0                | 300.0         |
| R2040            | On 05/08/2021 | Bond Future        |        |            | 11.57227    | 80.81697   |           | 11.67088     | 80.19317       |                   | 17.25      | 0.00  | 0.00           | 0                | 0.0           |
| R2040            | On 05/08/2021 | Bond Future        | 11.05  | Call       | 2,882.91000 | 2.88291    |           | 2,646.96000  | 2.64696        | 2,882.910         | 16.45      | 0.40  | 0.00           | 0                | 900.0         |
| R2040            | On 05/08/2021 | Bond Future        | 11.55  | Call       | 4,385.22000 | 4.38522    |           | 4,075.44000  | 4.07544        | 4,385.220         | 17.04      | 0.52  | 0.00           | 0                | 900.0         |
| R2040            | On 05/08/2021 | Bond Future        | 14.80  | Put        | 286.57000   | 0.28657    |           | 323.86000    | 0.32386        | 286.570           | 18.75      | 0.05  | 0.00           | 0                | 900.0         |
| R2040            | On 04/11/2021 | Bond Future        |        |            | 11.79468    | 81.67841   |           | 11.89427     | 81.06717       |                   | 16.57      | 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        |        |            | 11.21825    | 80.00201   |           | 11.31172     | 79.37283       |                   | 19.19      | 0.00  | 268,086,735.51 | 3,351            | 51,635.0      |
| R2044            | On 04/02/2021 | Bond Future        | 9.66   | Call       | 47.95000    | 0.04795    |           | 36.97000     | 0.03697        | 47.950            | 17.22      | 0.02  | 0.00           | 0                | 265.0         |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield     | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility     | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-------------|-----------|--------------|----------------|-------------------|----------------|-------|-------------|------------------|---------------|
| R2044            | On 04/02/2021 | Bond Future        | 10.29  | Put        | 7,077.00000 | 7.07700   | 7,641.80000 | 7.64180   | 7,077.000    | 17.29          | 0.87              | 0.00           | 0     | 265.0       |                  |               |
| R2044            | On 04/02/2021 | Bond Future        | 10.84  | Put        | 3,931.15000 | 3.93115   | 4,374.18000 | 4.37418   | 3,931.150    | 18.45          | 0.66              | 0.00           | 0     | 265.0       |                  |               |
| R2044            | On 06/05/2021 | Bond Future        |        |            | 11.42804    | 80.82844  |             | 11.52407  | 80.20188     | 18.74          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2044            | On 06/05/2021 | Bond Future        | 10.70  | Call       | 1,757.36000 | 1.75736   | 1,577.48000 | 1.57748   | 1,757.360    | 17.67          | 0.32              | 0.00           | 0     | 3,100.0     |                  |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.10  | Put        | 5,013.76000 | 5.01376   | 5,390.30000 | 5.39030   | 5,013.760    | 18.25          | 0.57              | 0.00           | 0     | 3,100.0     |                  |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.35  | Call       | 3,582.76000 | 3.58276   | 3,288.91000 | 3.28891   | 3,582.760    | 18.57          | 0.50              | 0.00           | 0     | 3,100.0     |                  |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.40  | Put        | 3,932.14000 | 3.93214   | 4,256.24000 | 4.25624   | 3,932.140    | 18.62          | 0.48              | 0.00           | 0     | 3,100.0     |                  |               |
| R2044            | On 06/05/2021 | Bond Future        | 11.79  | Put        | 2,825.89000 | 2.82589   | 3,085.79000 | 3.08579   | 2,825.890    | 19.10          | 0.38              | 0.00           | 0     | 3,100.0     |                  |               |
| R2044            | On 06/05/2021 | Bond Future        | 12.50  | Put        | 1,581.63000 | 1.58163   | 1,748.28000 | 1.74828   | 1,581.630    | 20.44          | 0.24              | 0.00           | 0     | 3,100.0     |                  |               |
| R2044            | On 05/08/2021 | Bond Future        |        |            | 11.64942    | 77.32028  |             | 11.74831  | 76.69600     | 18.12          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2044            | On 04/11/2021 | Bond Future        |        |            | 11.86468    | 78.14442  |             | 11.96475  | 77.53188     | 17.40          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   | 100.00000 |             | 100.00000 | 100.00000    |                | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2048            | On 04/02/2021 | Bond Future        |        |            | 11.12016    | 83.73128  |             | 11.20852  | 83.11781     | 18.45          | 0.00              | 0.00           | 0     | 115,445.0   |                  |               |
| R2048            | On 04/02/2021 | Bond Future        | 9.80   | Call       | 88.86000    | 0.08886   | 69.91000    | 0.06991   | 88.860       | 16.38          | 0.04              | 0.00           | 0     | 2,140.0     |                  |               |
| R2048            | On 04/02/2021 | Bond Future        | 10.80  | Call       | 1,402.00000 | 1.40200   | 1,209.20000 | 1.20920   | 1,402.000    | 17.60          | 0.36              | 0.00           | 0     | 2,140.0     |                  |               |
| R2048            | On 06/05/2021 | Bond Future        |        |            | 11.31723    | 80.18543  |             | 11.40796  | 79.57474     | 19.11          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2048            | On 05/08/2021 | Bond Future        |        |            | 11.52300    | 81.05109  |             | 11.61635  | 80.44276     | 17.53          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2048            | On 04/11/2021 | Bond Future        |        |            | 11.73321    | 77.50365  |             | 11.82769  | 76.90732     | 17.67          | 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        |        |            | 10.45554    | 70.62720  |             | 10.53820  | 70.15563     | 18.51          | 0.00              | 4,943,904.00   | 70    | 26,089.0    |                  |               |
| R209             | On 06/05/2021 | Bond Future        |        |            | 10.64452    | 68.21684  |             | 10.72882  | 67.74833     | 18.48          | 0.00              | 39,224,683.00  | 575   | 5,250.0     |                  |               |
| R209             | On 06/05/2021 | Bond Future        | 9.75   | Call       | 1,201.11000 | 1.20111   | 1,086.81000 | 1.08681   | 1,201.110    | 17.53          | 0.27              | 45,887,953.30  | 2,500 | 5,000.0     |                  |               |
| R209             | On 06/05/2021 | Bond Future        | 10.25  | Call       | 2,177.99000 | 2.17799   | 2,000.95000 | 2.00095   | 2,177.990    | 18.00          | 0.41              | 0.00           | 0     | 5,325.0     |                  |               |
| R209             | On 06/05/2021 | Bond Future        | 10.60  | Put        | 3,319.52000 | 3.31952   | 3,564.72000 | 3.56472   | 3,319.520    | 18.34          | 0.49              | 82,709,949.00  | 2,500 | 6,250.0     |                  |               |
| R209             | On 06/05/2021 | Bond Future        | 11.00  | Put        | 2,329.39000 | 2.32939   | 2,523.82000 | 2.52382   | 2,329.390    | 18.73          | 0.38              | 129,054,583.00 | 5,000 | 3,500.0     |                  |               |
| R209             | On 06/05/2021 | Bond Future        | 11.25  | Put        | 1,867.02000 | 1.86702   | 2,032.76000 | 2.03276   | 1,867.020    | 19.11          | 0.32              | 0.00           | 0     | 9,150.0     |                  |               |
| R209             | On 06/05/2021 | Bond Future        | 11.60  | Put        | 1,377.48000 | 1.37748   | 1,508.59000 | 1.50859   | 1,377.480    | 19.77          | 0.25              | 0.00           | 0     | 3,750.0     |                  |               |
| R209             | On 06/05/2021 | Bond Future        | 12.25  | Put        | 688.59000   | 0.68859   | 766.30000   | 0.76630   | 688.590      | 20.06          | 0.14              | 0.00           | 0     | 9,150.0     |                  |               |
| R209             | On 05/08/2021 | Bond Future        |        |            | 10.83808    | 68.95336  |             | 10.92414  | 68.48746     | 16.79          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R209             | On 04/11/2021 | Bond Future        |        |            | 11.03604    | 66.54822  |             | 11.12230  | 66.09334     | 17.41          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     | 6.25000   |             | 6.25000   | 6.25000      |                | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   | 100.00000 |             | 100.00000 | 100.00000    |                | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   | 100.00000 |             | 100.00000 | 100.00000    |                | 0.00              | 0.00           | 0     | 0.0         |                  |               |



| Contract Details               | Strike        | Call / Put | MTM                | Yield       | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value             | Contracts Traded | Open Interest      |
|--------------------------------|---------------|------------|--------------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|--------------------|
| R209/R208                      | On 31/03/2036 |            | Price Contribution | 100.00000   | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R210                           | On 04/02/2021 |            | Bond Future        | 195.39125   | 195.39125  |             | 193.75634    | 193.75634      |                   |            | 0.00  | 0.00                    | 0                | 1,254.0            |
| R210                           | On 06/05/2021 |            | Bond Future        | 194.73995   | 194.73995  |             | 193.11001    | 193.11001      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R210                           | On 05/08/2021 |            | Bond Future        | 196.88858   | 196.88858  |             | 195.26247    | 195.26247      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R210                           | On 04/11/2021 |            | Bond Future        | 196.28869   | 196.28869  |             | 194.69055    | 194.69055      |                   |            | 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        | 170.11732   | 170.11732  |             | 170.04512    | 170.04512      |                   |            | 0.00  | 0.00                    | 0                | 6,342.0            |
| R212                           | On 06/05/2021 |            | Bond Future        | 171.91529   | 171.91529  |             | 171.86196    | 171.86196      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R212                           | On 05/08/2021 |            | Bond Future        | 171.47761   | 171.47761  |             | 171.44307    | 171.44307      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R212                           | On 04/11/2021 |            | Bond Future        | 173.34370   | 173.34370  |             | 173.34918    | 173.34918      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R212                           | On 31/01/2022 |            | Price Contribution | 100.00000   | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R213                           | On 04/02/2021 |            | Bond Future        | 9.47345     | 87.31253   |             | 9.55099      | 86.87108       |                   | 13.57      | 0.00  | 0.00                    | 0                | 8,945.0            |
| R213                           | On 06/05/2021 |            | Bond Future        | 9.66860     | 84.68565   |             | 9.74756      | 84.24924       |                   | 13.49      | 0.00  | 0.00                    | 0                | 0.0                |
| R213                           | On 05/08/2021 |            | Bond Future        | 9.87300     | 85.59974   |             | 9.95354      | 85.16812       |                   | 12.26      | 0.00  | 0.00                    | 0                | 0.0                |
| R213                           | On 05/08/2021 | 9.34       | Call               | 2,049.72000 | 2.04972    | 1,896.35000 | 1.89635      | 2,049.720      | 11.76             | 0.38       | 0.00  | 0                       | 200.0            |                    |
| R213                           | On 05/08/2021 | 10.14      | Put                | 2,730.35000 | 2.73035    | 2,920.33000 | 2.92033      | 2,730.350      | 12.36             | 0.41       | 0.00  | 0                       | 200.0            |                    |
| R213                           | On 05/08/2021 | 10.78      | Put                | 1,652.69000 | 1.65269    | 1,783.06000 | 1.78306      | 1,652.690      | 13.05             | 0.28       | 0.00  | 0                       | 200.0            |                    |
| R213                           | On 04/11/2021 |            | Bond Future        | 10.08575    | 82.98283   |             | 10.16590     | 82.56630       |                   | 12.66      | 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        | 10.97053    | 66.93685   |             | 11.05347     | 66.46875       |                   | 20.23      | 0.00  | 0.00                    | 0                | 15,478.0           |
| R214                           | On 06/05/2021 |            | Bond Future        | 11.16060    | 64.35170   |             | 11.24538     | 63.88610       |                   | 20.26      | 0.00  | 0.00                    | 0                | 0.0                |
| R214                           | On 05/08/2021 |            | Bond Future        | 11.35830    | 65.04637   |             | 11.44511     | 64.58293       |                   | 18.39      | 0.00  | 0.00                    | 0                | 0.0                |
| R214                           | On 04/11/2021 |            | Bond Future        | 11.56002    | 62.46267   |             | 11.64738     | 62.00912       |                   | 19.14      | 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>1,231,972,366.54</b> | <b>20,987</b>    | <b>1 137 068.0</b> |
| <b>Grand Total:</b>            |               |            |                    |             |            |             |              |                |                   |            |       | <b>1,231,972,366.54</b> | <b>20,987</b>    | <b>1 137 068.0</b> |