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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2020

| 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 | 90.52000  |       | 90.52000   |           | 90.52000     | 90.52000       |                   |            | 0.00  | 0.00        | 0                | 51.0          |
| AL37               | On 04/02/2021 | Index Future       | 782.81600 |       | 782.81600  |           | 787.42800    | 787.42800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 06/05/2021 | Index Future       | 790.82300 |       | 790.82300  |           | 795.48900    | 795.48900      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 05/08/2021 | Index Future       | 799.26000 |       | 799.26000  |           | 803.98100    | 803.98100      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 04/11/2021 | Index Future       | 807.83800 |       | 807.83800  |           | 812.61100    | 812.61100      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/02/2021 | Index Future       | 864.11200 |       | 864.11200  |           | 872.40500    | 872.40500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 06/05/2021 | Index Future       | 872.95100 |       | 872.95100  |           | 881.33700    | 881.33700      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 05/08/2021 | Index Future       | 882.26400 |       | 882.26400  |           | 890.74500    | 890.74500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/11/2021 | Index Future       | 891.73300 |       | 891.73300  |           | 900.30600    | 900.30600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 04/02/2021 | Index Future       | 758.42700 |       | 758.42700  |           | 766.38500    | 766.38500      |                   |            | 0.00  | 0.00        | 0                | 231.0         |
| ALBI               | On 06/05/2021 | Index Future       | 766.18500 |       | 766.18500  |           | 774.23100    | 774.23100      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 05/08/2021 | Index Future       | 774.35900 |       | 774.35900  |           | 782.49600    | 782.49600      |                   |            | 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       |     | 782.66900 | 782.66900  |           | 790.89500    | 790.89500      |                   |            | 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        |     | 11.41337  | 77.21524   |           | 11.22706     | 78.22070       |                   |            | 0.00  | 0.00         | 0                | 350.0         |
| ES33             | On 06/05/2021 | Bond Future        |     | 11.66697  | 74.23179   |           | 11.47274     | 75.24785       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES33             | On 05/08/2021 | Bond Future        |     | 11.92926  | 75.03306   |           | 11.72658     | 76.06023       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES33             | On 04/11/2021 | Bond Future        |     | 12.20122  | 72.05631   |           | 11.98975     | 73.09444       |                   |            | 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        |     | 11.92498  | 76.21060   |           | 11.74860     | 77.27459       |                   |            | 0.00  | 0.00         | 0                | 4,779.0       |
| ES42             | On 06/05/2021 | Bond Future        |     | 12.17147  | 72.73307   |           | 11.98703     | 73.80820       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES42             | On 05/08/2021 | Bond Future        |     | 12.42013  | 73.51857   |           | 12.22733     | 74.60549       |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ES42             | On 04/11/2021 | Bond Future        |     | 12.67958  | 70.04243   |           | 12.47782     | 71.14095       |                   |            | 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               |     | 749.27500 | 749.27500  |           | 757.09400    | 757.09400      |                   |            | 0.00  | 7,492,750.00 | 1                | 964.0         |
| GOVI             | On 06/05/2021 | GOVI               |     | 756.93900 | 756.93900  |           | 764.84500    | 764.84500      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| GOVI             | On 05/08/2021 | GOVI               |     | 765.01500 | 765.01500  |           | 773.01000    | 773.01000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| GOVI             | On 04/11/2021 | GOVI               |     | 773.22500 | 773.22500  |           | 781.30800    | 781.30800      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2025            | On 04/02/2021 | Bond Future        |     | 147.86676 | 147.86676  |           | 148.09669    | 148.09669      |                   |            | 0.00  | 0.00         | 0                | 7,208.0       |
| I2025            | On 06/05/2021 | Bond Future        |     | 149.41682 | 149.41682  |           | 149.64964    | 149.64964      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2025            | On 05/08/2021 | Bond Future        |     | 149.53293 | 149.53293  |           | 149.76860    | 149.76860      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2025            | On 04/11/2021 | Bond Future        |     | 151.15638 | 151.15638  |           | 151.39471    | 151.39471      |                   |            | 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        |     | 104.65536 | 104.65536  |           | 104.72811    | 104.72811      |                   |            | 0.00  | 2,511,728.64 | 24               | 2,182.0       |
| I2029            | On 06/05/2021 | Bond Future        |     | 104.61215 | 104.61215  |           | 104.68598    | 104.68598      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2029            | On 05/08/2021 | Bond Future        |     | 105.76615 | 105.76615  |           | 105.84099    | 105.84099      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| I2029            | On 04/11/2021 | Bond Future        |     | 105.76308 | 105.76308  |           | 105.83883    | 105.83883      |                   |            | 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            | 99.20044  |       | 99.20044   |           | 99.97168     | 99.97168       |                   |            | 0.00  | 0.00          | 0                | 8,131.0       |
| I2033            | On 06/05/2021 | Bond Future            | 99.02371  |       | 99.02371   |           | 99.80339     | 99.80339       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 05/08/2021 | Bond Future            | 100.11603 |       | 100.11603  |           | 100.90451    | 100.90451      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 04/11/2021 | Bond Future            | 99.97733  |       | 99.97733   |           | 100.77441    | 100.77441      |                   |            | 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            | 112.03709 |       | 112.03709  |           | 112.02977    | 112.02977      |                   |            | 0.00  | 16,805,563.50 | 150              | 7,805.0       |
| I2038            | On 06/05/2021 | Bond Future            | 113.21168 |       | 113.21168  |           | 113.20458    | 113.20458      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            | On 05/08/2021 | Bond Future            | 112.73708 |       | 112.73708  |           | 112.73004    | 112.73004      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            | On 04/11/2021 | Bond Future            | 113.96106 |       | 113.96106  |           | 113.95410    | 113.95410      |                   |            | 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            | 101.31806 |       | 101.31806  |           | 101.91314    | 101.91314      |                   |            | 0.00  | 0.00          | 0                | 14,890.0      |
| I2046            | On 06/05/2021 | Bond Future            | 100.58838 |       | 100.58838  |           | 101.19013    | 101.19013      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            | On 05/08/2021 | Bond Future            | 101.69834 |       | 101.69834  |           | 102.30670    | 102.30670      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            | On 04/11/2021 | Bond Future            | 100.99333 |       | 100.99333  |           | 101.60845    | 101.60845      |                   |            | 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            | 101.48178 |       | 101.48178  |           | 102.23578    | 102.23578      |                   |            | 0.00  | 0.00          | 0                | 11,025.0      |
| I2050            | On 06/05/2021 | Bond Future            | 102.54547 |       | 102.54547  |           | 103.30786    | 103.30786      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            | On 05/08/2021 | Bond Future            | 101.74701 |       | 101.74701  |           | 102.51779    | 102.51779      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            | On 04/11/2021 | Bond Future            | 102.85159 |       | 102.85159  |           | 103.63101    | 103.63101      |                   |            | 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           | 271.75600 |       | 271.75600  |           | 272.37700    | 272.37700      |                   |            | 0.00  | 0.00          | 0                | 1,090.0       |
| IGOV             | On 06/05/2021 | Index Future           | 274.60300 |       | 274.60300  |           | 275.23300    | 275.23300      |                   |            | 0.00  | 0.00          | 0                | 21.0          |
| IGOV             | On 05/08/2021 | Index Future           | 277.59900 |       | 277.59900  |           | 278.23800    | 278.23800      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| IGOV             | On 04/11/2021 | Index Future           | 280.64400 |       | 280.64400  |           | 281.29000    | 281.29000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 20/01/2021 | Jibar Tradeable Future | 3.61500   |       | 96.38500   |           | 3.61500      | 96.38500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 17/02/2021 | Jibar Tradeable Future | 3.52000   |       | 96.48000   |           | 3.52000      | 96.48000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 17/03/2021 | Jibar Tradeable Future | 3.50500   |       | 96.49500   |           | 3.50500      | 96.49500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 21/04/2021 | Jibar Tradeable Future | 3.45000   |       | 96.55000   |           | 3.46000      | 96.54000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 19/05/2021 | Jibar Tradeable Future | 3.45000   |       | 96.55000   |           | 3.45000      | 96.55000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2021 | Jibar Tradeable Future | 3.42500   |       | 96.57500   |           | 3.43500      | 96.56500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/09/2021 | Jibar Tradeable Future | 3.51000   |       | 96.49000   |           | 3.52000      | 96.48000       |                   |            | 0.00  | 0.00          | 0                | 30,000.0      |
| JIBAR FUTURE     | On 15/12/2021 | Jibar Tradeable Future | 3.72500   |       | 96.27500   |           | 3.71500      | 96.28500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 16/03/2022 | Jibar Tradeable Future | 3.75000   |       | 96.25000   |           | 3.74000      | 96.26000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2022 | Jibar Tradeable Future | 4.13000   |       | 95.87000   |           | 4.09000      | 95.91000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 21/09/2022 | Jibar Tradeable Future | 4.39500   |       | 95.60500   |           | 4.32500      | 95.67500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 21/12/2022 | Jibar Tradeable Future | 4.64500   |       | 95.35500   |           | 4.54500      | 95.45500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 04/02/2021 | Bond Future            | 6.93870   |       | 118.34173  |           | 6.80147      | 119.06379      |                   | 7.00       | 0.00  | 473,366.92    | 4                | 79,441.0      |

| 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        | 51.28000    |       | 0.05128    |           | 35.03000     | 0.03503        | 51.280            | 7.64       | 0.04  | 0.00         | 0                | 15,177.0      |
| R186             | On 06/05/2021 | Bond Future        |        |            | 7.10293     |       | 119.55293  |           | 6.95742      | 120.28275      |                   | 6.58       | 0.00  | 0.00         | 0                | 0.0           |
| R186             | On 05/08/2021 | Bond Future        |        |            | 7.27282     |       | 115.56175  |           | 7.11819      | 116.29971      |                   | 6.37       | 0.00  | 0.00         | 0                | 0.0           |
| R186             | On 04/11/2021 | Bond Future        |        |            | 7.45348     |       | 116.78990  |           | 7.28904      | 117.53579      |                   | 6.14       | 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        |        |            | 319.17367   |       | 319.17367  |           | 319.53021    | 319.53021      |                   |            | 0.00  | 0.00         | 0                | 2,441.0       |
| R197             | On 06/05/2021 | Bond Future        |        |            | 322.51910   |       | 322.51910  |           | 322.88038    | 322.88038      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R197             | On 05/08/2021 | Bond Future        |        |            | 318.06484   |       | 318.06484  |           | 318.43077    | 318.43077      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R197             | On 04/11/2021 | Bond Future        |        |            | 321.51837   |       | 321.51837  |           | 321.88848    | 321.88848      |                   |            | 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        |        |            | 220.94968   |       | 220.94968  |           | 220.93547    | 220.93547      |                   |            | 0.00  | 0.00         | 0                | 7,878.0       |
| R202             | On 06/05/2021 | Bond Future        |        |            | 223.26546   |       | 223.26546  |           | 223.25191    | 223.25191      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R202             | On 05/08/2021 | Bond Future        |        |            | 221.47278   |       | 221.47278  |           | 221.45944    | 221.45944      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R202             | On 04/11/2021 | Bond Future        |        |            | 223.87741   |       | 223.87741  |           | 223.86408    | 223.86408      |                   |            | 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        |        |            | 4.78325     |       | 109.19876  |           | 4.68276      | 109.40045      |                   | 1.59       | 0.00  | 0.00         | 0                | 31,397.0      |
| R2023            | On 06/05/2021 | Bond Future        |        |            | 4.87705     |       | 106.41048  |           | 4.76151      | 106.61458      |                   | 1.87       | 0.00  | 0.00         | 0                | 0.0           |
| R2023            | On 05/08/2021 | Bond Future        |        |            | 4.97000     |       | 107.55867  |           | 4.83432      | 107.76517      |                   | 1.61       | 0.00  | 0.00         | 0                | 0.0           |
| R2023            | On 04/11/2021 | Bond Future        |        |            | 5.10105     |       | 104.79480  |           | 4.93815      | 105.00359      |                   | 1.46       | 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        |        |            | 8.93636     |       | 94.49764   |           | 8.78509      | 95.38920       |                   | 12.11      | 0.00  | 5,480,863.12 | 58               | 104,911.0     |
| R2030            | On 04/02/2021 | Bond Future        | 8.20   | Call       | 258.58000   |       | 0.25858    |           | 438.26000    | 0.43826        | 258.580           | 11.64      | 0.13  | 0.00         | 0                | 1,600.0       |
| R2030            | On 04/02/2021 | Bond Future        | 8.36   | Call       | 424.31000   |       | 0.42431    |           | 674.22000    | 0.67422        | 424.310           | 11.79      | 0.20  | 0.00         | 0                | 800.0         |
| R2030            | On 04/02/2021 | Bond Future        | 8.37   | Call       | 436.76000   |       | 0.43676    |           | 691.39000    | 0.69139        | 436.760           | 11.80      | 0.20  | 0.00         | 0                | 1,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 8.86   | Call       | 1,403.90000 |       | 1.40390    |           | 1,910.01000  | 1.91001        | 1,403.900         | 12.20      | 0.46  | 0.00         | 0                | 800.0         |
| R2030            | On 04/02/2021 | Bond Future        | 9.12   | Call       | 2,228.07000 |       | 2.22807    |           | 2,857.07000  | 2.85707        | 2,228.070         | 12.45      | 0.61  | 0.00         | 0                | 1,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 9.20   | Call       | 2,523.25000 |       | 2.52325    |           | 3,185.08000  | 3.18508        | 2,523.250         | 12.55      | 0.65  | 0.00         | 0                | 1,600.0       |
| R2030            | On 04/02/2021 | Bond Future        | 9.30   | Put        | 816.87000   |       | 0.81687    |           | 624.24000    | 0.62424        | 816.870           | 12.68      | 0.30  | 0.00         | 0                | 4,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 9.35   | Put        | 738.71000   |       | 0.73871    |           | 562.95000    | 0.56295        | 738.710           | 12.75      | 0.28  | 0.00         | 0                | 2,000.0       |
| R2030            | On 04/02/2021 | Bond Future        | 10.20  | Put        | 86.59000    |       | 0.08659    |           | 63.41000     | 0.06341        | 86.590            | 13.32      | 0.05  | 0.00         | 0                | 1,800.0       |
| R2030            | On 06/05/2021 | Bond Future        |        |            | 9.13459     |       | 95.46527   |           | 8.97657      | 96.36632       |                   | 11.62      | 0.00  | 0.00         | 0                | 0.0           |
| R2030            | On 06/05/2021 | Bond Future        | 7.97   | Call       | 511.04000   |       | 0.51104    |           | 687.79000    | 0.68779        | 511.040           | 11.00      | 0.16  | 0.00         | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 8.77   | Call       | 1,780.53000 |       | 1.78053    |           | 2,186.34000  | 2.18634        | 1,780.530         | 11.49      | 0.39  | 0.00         | 0                | 300.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.22   | Put        | 2,492.24000 |       | 2.49224    |           | 2,132.63000  | 2.13263        | 2,492.240         | 11.76      | 0.46  | 0.00         | 0                | 700.0         |
| R2030            | On 06/05/2021 | Bond Future        | 9.27   | Call       | 3,129.79000 |       | 3.12979    |           | 3,685.42000  | 3.68542        | 3,129.790         | 11.80      | 0.56  | 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        | 1,186.36000 | 1.18636    | 994.08000   | 0.99408      | 1,186.360      | 12.49             | 0.26       | 0.00         | 0           | 700.0            |               |
| R2030            | On 06/05/2021 | Bond Future        | 10.95  | Put        | 267.61000   | 0.26761    | 214.70000   | 0.21470      | 267.610        | 12.59             | 0.08       | 0.00         | 0           | 300.0            |               |
| R2030            | On 05/08/2021 | Bond Future        |        |            | 9.34340     | 92.49017   | 9.17800     | 93.40114     |                | 11.11             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2030            | On 05/08/2021 | Bond Future        | 7.70   | Call       | 450.54000   | 0.45054    | 586.68000   | 0.58668      | 450.540        | 10.44             | 0.12       | 0.00         | 0           | 200.0            |               |
| R2030            | On 05/08/2021 | Bond Future        | 8.78   | Call       | 1,866.62000 | 1.86662    | 2,237.63000 | 2.23763      | 1,866.620      | 10.81             | 0.36       | 0.00         | 0           | 200.0            |               |
| R2030            | On 05/08/2021 | Bond Future        | 8.95   | Call       | 2,240.36000 | 2.24036    | 2,655.02000 | 2.65502      | 2,240.360      | 10.93             | 0.41       | 0.00         | 0           | 600.0            |               |
| R2030            | On 05/08/2021 | Bond Future        | 9.45   | Call       | 3,557.52000 | 3.55752    | 4,095.94000 | 4.09594      | 3,557.520      | 11.24             | 0.55       | 0.00         | 0           | 600.0            |               |
| R2030            | On 05/08/2021 | Bond Future        | 10.30  | Put        | 1,462.38000 | 1.46238    | 1,256.73000 | 1.25673      | 1,462.380      | 12.05             | 0.26       | 0.00         | 0           | 200.0            |               |
| R2030            | On 05/08/2021 | Bond Future        | 12.10  | Put        | 157.33000   | 0.15733    | 127.14000   | 0.12714      | 157.330        | 12.05             | 0.04       | 0.00         | 0           | 600.0            |               |
| R2030            | On 04/11/2021 | Bond Future        |        |            | 9.55067     | 93.47335   | 9.37785     | 94.39403     |                | 10.79             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2030            | On 04/11/2021 | Bond Future        | 8.27   | Call       | 1,151.94000 | 1.15194    | 1,395.65000 | 1.39565      | 1,151.940      | 10.14             | 0.23       | 0.00         | 0           | 300.0            |               |
| R2030            | On 04/11/2021 | Bond Future        | 8.77   | Call       | 1,930.82000 | 1.93082    | 2,277.06000 | 2.27706      | 1,930.820      | 10.32             | 0.34       | 0.00         | 0           | 300.0            |               |
| R2030            | On 04/11/2021 | Bond Future        | 11.44  | Put        | 849.83000   | 0.84983    | 728.79000   | 0.72879      | 849.830        | 11.63             | 0.15       | 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        |        |            | 9.85883     | 92.24057   | 9.69768     | 93.24355     |                | 14.16             | 0.00       | 0.00         | 0           | 114,937.0        |               |
| R2032            | On 04/02/2021 | Bond Future        | 8.79   | Call       | 107.32000   | 0.10732    | 207.29000   | 0.20729      | 107.320        | 13.10             | 0.06       | 0.00         | 0           | 800.0            |               |
| R2032            | On 04/02/2021 | Bond Future        | 9.29   | Call       | 541.84000   | 0.54184    | 847.16000   | 0.84716      | 541.840        | 13.66             | 0.22       | 0.00         | 0           | 800.0            |               |
| R2032            | On 04/02/2021 | Bond Future        | 10.82  | Put        | 301.81000   | 0.30181    | 227.78000   | 0.22778      | 301.810        | 15.66             | 0.12       | 0.00         | 0           | 800.0            |               |
| R2032            | On 06/05/2021 | Bond Future        |        |            | 10.06890    | 89.04090   | 9.90098     | 90.05448     |                | 14.34             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2032            | On 06/05/2021 | Bond Future        | 10.33  | Call       | 3,977.05000 | 3.97705    | 4,637.79000 | 4.63779      | 3,977.050      | 14.63             | 0.60       | 0.00         | 0           | 736.0            |               |
| R2032            | On 06/05/2021 | Bond Future        | 12.57  | Put        | 136.94000   | 0.13694    | 108.74000   | 0.10874      | 136.940        | 15.56             | 0.04       | 0.00         | 0           | 736.0            |               |
| R2032            | On 05/08/2021 | Bond Future        |        |            | 10.28464    | 90.00205   | 10.10955    | 91.02675     |                | 13.17             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2032            | On 04/11/2021 | Bond Future        |        |            | 10.50809    | 86.81415   | 10.32553    | 87.84979     |                | 13.31             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2032            | On 04/11/2021 | Bond Future        | 9.33   | Call       | 1,603.10000 | 1.60310    | 1,920.55000 | 1.92055      | 1,603.100      | 12.52             | 0.27       | 0.00         | 0           | 700.0            |               |
| R2032            | On 04/11/2021 | Bond Future        | 9.83   | Call       | 2,548.85000 | 2.54885    | 2,979.17000 | 2.97917      | 2,548.850      | 12.80             | 0.38       | 0.00         | 0           | 700.0            |               |
| R2032            | On 04/11/2021 | Bond Future        | 12.81  | Put        | 763.65000   | 0.76365    | 653.79000   | 0.65379      | 763.650        | 14.34             | 0.12       | 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        |        |            | 10.61041    | 91.43087   | 10.38806    | 92.90532     |                | 15.78             | 0.00       | 3,931,527.41 | 43          | 96,048.0         |               |
| R2035            | On 04/02/2021 | Bond Future        | 10.14  | Put        | 3,960.22000 | 3.96022    | 3,026.51000 | 3.02651      | 3,960.220      | 15.30             | 0.73       | 0.00         | 0           | 650.0            |               |
| R2035            | On 04/02/2021 | Bond Future        | 11.14  | Put        | 842.99000   | 0.84299    | 577.00000   | 0.57700      | 842.990        | 16.83             | 0.25       | 0.00         | 0           | 650.0            |               |
| R2035            | On 06/05/2021 | Bond Future        |        |            | 10.82567    | 87.89374   | 10.59429    | 89.38360     |                | 16.20             | 0.00       | 0.00         | 0           | 0.0              |               |
| R2035            | On 06/05/2021 | Bond Future        | 10.05  | Call       | 1,428.62000 | 1.42862    | 1,940.43000 | 1.94043      | 1,428.620      | 15.44             | 0.29       | 0.00         | 0           | 500.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 10.24  | Call       | 1,842.33000 | 1.84233    | 2,441.83000 | 2.44183      | 1,842.330      | 15.68             | 0.34       | 0.00         | 0           | 793.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 10.40  | Call       | 2,235.53000 | 2.23553    | 2,908.81000 | 2.90881      | 2,235.530      | 15.85             | 0.39       | 0.00         | 0           | 600.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 10.55  | Put        | 4,421.73000 | 4.42173    | 3,673.51000 | 3.67351      | 4,421.730      | 16.01             | 0.56       | 0.00         | 0           | 500.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 10.81  | Call       | 3,430.54000 | 3.43054    | 4,286.35000 | 4.28635      | 3,430.540      | 16.26             | 0.52       | 0.00         | 0           | 1,650.0          |               |
| R2035            | On 06/05/2021 | Bond Future        | 11.05  | Put        | 2,843.74000 | 2.84374    | 2,307.86000 | 2.30786      | 2,843.740      | 16.51             | 0.42       | 0.00         | 0           | 500.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 11.15  | Call       | 4,625.62000 | 4.62562    | 5,617.67000 | 5.61767      | 4,625.620      | 16.64             | 0.61       | 0.00         | 0           | 600.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 11.32  | Put        | 2,227.89000 | 2.22789    | 1,790.42000 | 1.79042      | 2,227.890      | 16.89             | 0.35       | 0.00         | 0           | 793.0            |               |
| R2035            | On 06/05/2021 | Bond Future        | 11.55  | Put        | 1,809.72000 | 1.80972    | 1,444.67000 | 1.44467      | 1,809.720      | 17.27             | 0.29       | 0.00         | 0           | 1,650.0          |               |
| R2035            | On 06/05/2021 | Bond Future        | 12.02  | Put        | 1,112.89000 | 1.11289    | 871.53000   | 0.87153      | 1,112.890      | 17.61             | 0.20       | 0.00         | 0           | 793.0            |               |

| 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 06/05/2021 | Bond Future        | 12.77  | Put        | 433.05000   | 0.43305   |            | 325.94000   | 0.32594      | 433.050        | 17.61             | 0.09       | 0.00  | 0           | 1,650.0          |               |
| R2035            | On 06/05/2021 | Bond Future        | 12.91  | Put        | 357.55000   | 0.35755   |            | 267.16000   | 0.26716      | 357.550        | 17.61             | 0.08       | 0.00  | 0           | 600.0            |               |
| R2035            | On 05/08/2021 | Bond Future        |        |            | 11.04984    | 88.84228  |            | 10.80870    | 90.34843     |                | 14.89             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2035            | On 05/08/2021 | Bond Future        | 10.02  | Call       | 1,600.99000 | 1.60099   |            | 2,080.00000 | 2.08000      | 1,600.990      | 14.20             | 0.28       | 0.00  | 0           | 100.0            |               |
| R2035            | On 05/08/2021 | Bond Future        | 10.77  | Put        | 5,139.09000 | 5.13909   |            | 4,392.57000 | 4.39257      | 5,139.090      | 14.91             | 0.54       | 0.00  | 0           | 100.0            |               |
| R2035            | On 05/08/2021 | Bond Future        | 11.37  | Put        | 3,401.28000 | 3.40128   |            | 2,858.51000 | 2.85851      | 3,401.280      | 15.57             | 0.40       | 0.00  | 0           | 100.0            |               |
| R2035            | On 04/11/2021 | Bond Future        |        |            | 11.28073    | 85.31262  |            | 11.02956    | 86.83476     |                | 15.02             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.12  | Call       | 1,918.88000 | 1.91888   |            | 2,413.74000 | 2.41374      | 1,918.880      | 14.26             | 0.29       | 0.00  | 0           | 400.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.23  | Call       | 2,135.73000 | 2.13573   |            | 2,666.28000 | 2.66628      | 2,135.730      | 14.36             | 0.31       | 0.00  | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 10.62  | Call       | 3,012.55000 | 3.01255   |            | 3,670.58000 | 3.67058      | 3,012.550      | 14.72             | 0.39       | 0.00  | 0           | 400.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 11.08  | Put        | 5,452.79000 | 5.45279   |            | 4,734.66000 | 4.73466      | 5,452.790      | 15.08             | 0.51       | 0.00  | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 11.75  | Put        | 3,687.72000 | 3.68772   |            | 3,159.77000 | 3.15977      | 3,687.720      | 15.81             | 0.38       | 0.00  | 0           | 782.0            |               |
| R2035            | On 04/11/2021 | Bond Future        | 13.82  | Put        | 762.69000   | 0.76269   |            | 615.85000   | 0.61585      | 762.690        | 16.16             | 0.11       | 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        |        |            | 10.77453    | 83.04412  |            | 10.58796    | 84.28017     |                | 17.74             | 0.00       | 0.00  | 0           | 131,635.0        |               |
| R2037            | On 04/02/2021 | Bond Future        | 9.65   | Call       | 111.00000   | 0.11100   |            | 229.21000   | 0.22921      | 111.000        | 16.05             | 0.06       | 0.00  | 0           | 72.0             |               |
| R2037            | On 04/02/2021 | Bond Future        | 10.35  | Put        | 3,763.40000 | 3.76340   |            | 3,013.46000 | 3.01346      | 3,763.400      | 17.12             | 0.70       | 0.00  | 0           | 72.0             |               |
| R2037            | On 04/02/2021 | Bond Future        | 10.48  | Call       | 1,209.65000 | 1.20965   |            | 1,781.65000 | 1.78165      | 1,209.650      | 17.36             | 0.36       | 0.00  | 0           | 240.0            |               |
| R2037            | On 04/02/2021 | Bond Future        | 10.85  | Put        | 1,836.13000 | 1.83613   |            | 1,401.95000 | 1.40195      | 1,836.130      | 17.88             | 0.45       | 0.00  | 0           | 72.0             |               |
| R2037            | On 04/02/2021 | Bond Future        | 11.90  | Put        | 277.56000   | 0.27756   |            | 201.72000   | 0.20172      | 277.560        | 19.74             | 0.10       | 0.00  | 0           | 240.0            |               |
| R2037            | On 04/02/2021 | Bond Future        | 11.97  | Call       | 7,537.87000 | 7.53787   |            | 8,708.81000 | 8.70881      | 7,537.870      | 19.74             | 0.91       | 0.00  | 0           | 300.0            |               |
| R2037            | On 04/02/2021 | Bond Future        | 13.73  | Put        | 1.08000     | 0.00108   |            | 0.76000     | 0.00076      | 1.080          | 19.74             | 0.00       | 0.00  | 0           | 300.0            |               |
| R2037            | On 06/05/2021 | Bond Future        |        |            | 10.98711    | 83.89461  |            | 10.79303    | 85.14349     |                | 17.32             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2037            | On 05/08/2021 | Bond Future        |        |            | 11.21016    | 80.54439  |            | 11.00786    | 81.80701     |                | 16.75             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2037            | On 04/11/2021 | Bond Future        |        |            | 11.42790    | 81.40073  |            | 11.21750    | 82.67678     |                | 16.06             | 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        |        |            | 10.90753    | 85.06091  |            | 10.73109    | 86.30622     |                | 18.18             | 0.00       | 0.00  | 0           | 79,917.0         |               |
| R2040            | On 04/02/2021 | Bond Future        | 9.49   | Call       | 30.79000    | 0.03079   |            | 74.09000    | 0.07409      | 30.790         | 16.13             | 0.02       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 9.57   | Call       | 43.05000    | 0.04305   |            | 99.38000    | 0.09938      | 43.050         | 16.13             | 0.02       | 0.00  | 0           | 800.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 10.07  | Call       | 297.00000   | 0.29700   |            | 528.79000   | 0.52879      | 297.000        | 16.78             | 0.12       | 0.00  | 0           | 800.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 10.24  | Call       | 510.79000   | 0.51079   |            | 841.87000   | 0.84187      | 510.790        | 17.21             | 0.19       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 11.57  | Put        | 740.45000   | 0.74045   |            | 560.16000   | 0.56016      | 740.450        | 19.91             | 0.21       | 0.00  | 0           | 500.0            |               |
| R2040            | On 04/02/2021 | Bond Future        | 11.74  | Put        | 551.04000   | 0.55104   |            | 415.77000   | 0.41577      | 551.040        | 20.34             | 0.17       | 0.00  | 0           | 800.0            |               |
| R2040            | On 06/05/2021 | Bond Future        |        |            | 11.11595    | 85.93198  |            | 10.93231    | 87.19033     |                | 17.90             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2040            | On 06/05/2021 | Bond Future        | 10.83  | Call       | 2,843.86000 | 2.84386   |            | 3,469.99000 | 3.46999      | 2,843.860      | 17.72             | 0.44       | 0.00  | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 11.58  | Call       | 5,558.35000 | 5.55835   |            | 6,438.63000 | 6.43863      | 5,558.350      | 18.71             | 0.65       | 0.00  | 0           | 300.0            |               |
| R2040            | On 06/05/2021 | Bond Future        | 13.38  | Put        | 333.76000   | 0.33376   |            | 267.99000   | 0.26799      | 333.760        | 19.51             | 0.07       | 0.00  | 0           | 300.0            |               |
| R2040            | On 05/08/2021 | Bond Future        |        |            | 11.33453    | 82.35349  |            | 11.14303    | 83.62559     |                | 17.36             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2040            | On 05/08/2021 | Bond Future        | 11.05  | Call       | 3,606.90000 | 3.60690   |            | 4,250.27000 | 4.25027      | 3,606.900      | 17.16             | 0.46       | 0.00  | 0           | 900.0            |               |
| R2040            | On 05/08/2021 | Bond Future        | 11.55  | Call       | 5,269.56000 | 5.26956   |            | 6,059.06000 | 6.05906      | 5,269.560      | 17.68             | 0.58       | 0.00  | 0           | 900.0            |               |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2040            | On 05/08/2021 | Bond Future        | 14.80  | Put        | 190.80000   |       | 0.19080    |           | 154.23000    | 0.15423        | 190.800           | 18.82      | 0.04  | 0.00          | 0                | 900.0         |
| R2040            | On 04/11/2021 | Bond Future        |        |            | 11.54747    |       | 83.22913   |           | 11.34821     | 84.51476       |                   | 16.54      | 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        |        |            | 10.99407    |       | 81.54616   |           | 10.80730     | 82.87167       |                   | 19.13      | 0.00  | 0.00          | 0                | 51,681.0      |
| R2044            | On 04/02/2021 | Bond Future        | 9.66   | Call       | 43.20000    |       | 0.04320    |           | 103.34000    | 0.10334        | 43.200            | 16.94      | 0.02  | 0.00          | 0                | 265.0         |
| R2044            | On 04/02/2021 | Bond Future        | 10.29  | Put        | 5,622.99000 |       | 5.62299    |           | 4,616.57000  | 4.61657        | 5,622.990         | 17.55      | 0.83  | 0.00          | 0                | 265.0         |
| R2044            | On 04/02/2021 | Bond Future        | 10.84  | Put        | 2,758.04000 |       | 2.75804    |           | 2,142.95000  | 2.14295        | 2,758.040         | 18.87      | 0.57  | 0.00          | 0                | 265.0         |
| R2044            | On 06/05/2021 | Bond Future        |        |            | 11.19556    |       | 82.38135   |           | 11.00112     | 83.72060       |                   | 18.84      | 0.00  | 0.00          | 0                | 0.0           |
| R2044            | On 06/05/2021 | Bond Future        | 10.70  | Call       | 2,291.56000 |       | 2.29156    |           | 2,875.18000  | 2.87518        | 2,291.560         | 18.48      | 0.38  | 0.00          | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.10  | Put        | 4,151.43000 |       | 4.15143    |           | 3,555.56000  | 3.55556        | 4,151.430         | 18.96      | 0.50  | 0.00          | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.35  | Call       | 4,384.95000 |       | 4.38495    |           | 5,220.17000  | 5.22017        | 4,384.950         | 19.29      | 0.57  | 0.00          | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.40  | Put        | 3,206.92000 |       | 3.20692    |           | 2,720.21000  | 2.72021        | 3,206.920         | 19.38      | 0.42  | 0.00          | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 11.79  | Put        | 2,298.44000 |       | 2.29844    |           | 1,932.12000  | 1.93212        | 2,298.440         | 20.10      | 0.33  | 0.00          | 0                | 3,100.0       |
| R2044            | On 06/05/2021 | Bond Future        | 12.50  | Put        | 1,126.66000 |       | 1.12666    |           | 925.53000    | 0.92553        | 1,126.660         | 20.53      | 0.19  | 0.00          | 0                | 3,100.0       |
| R2044            | On 05/08/2021 | Bond Future        |        |            | 11.40674    |       | 78.88970   |           | 11.20390     | 80.24359       |                   | 18.27      | 0.00  | 0.00          | 0                | 0.0           |
| R2044            | On 04/11/2021 | Bond Future        |        |            | 11.61218    |       | 79.72847   |           | 11.40103     | 81.09685       |                   | 17.37      | 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        |        |            | 10.89155    |       | 85.35823   |           | 10.71485     | 86.65636       |                   | 18.42      | 0.00  | 45,069,145.44 | 528              | 116,110.0     |
| R2048            | On 04/02/2021 | Bond Future        | 9.80   | Call       | 97.71000    |       | 0.09771    |           | 206.93000    | 0.20693        | 97.710            | 16.31      | 0.05  | 0.00          | 0                | 2,140.0       |
| R2048            | On 04/02/2021 | Bond Future        | 10.80  | Call       | 1,902.45000 |       | 1.90245    |           | 2,639.36000  | 2.63936        | 1,902.450         | 18.50      | 0.47  | 0.00          | 0                | 2,140.0       |
| R2048            | On 06/05/2021 | Bond Future        |        |            | 11.08016    |       | 81.82195   |           | 10.89624     | 83.13366       |                   | 19.20      | 0.00  | 0.00          | 0                | 0.0           |
| R2048            | On 05/08/2021 | Bond Future        |        |            | 11.27570    |       | 82.70504   |           | 11.08398     | 84.03108       |                   | 17.66      | 0.00  | 0.00          | 0                | 0.0           |
| R2048            | On 04/11/2021 | Bond Future        |        |            | 11.47561    |       | 79.17318   |           | 11.27586     | 80.51331       |                   | 17.65      | 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        |        |            | 10.38763    |       | 71.01816   |           | 10.20116     | 72.10834       |                   | 18.64      | 0.00  | 0.00          | 0                | 25,916.0      |
| R209             | On 06/05/2021 | Bond Future        |        |            | 10.57517    |       | 68.60581   |           | 10.38182     | 69.70737       |                   | 18.71      | 0.00  | 0.00          | 0                | 5,250.0       |
| R209             | On 06/05/2021 | Bond Future        | 9.75   | Call       | 1,253.19000 |       | 1.25319    |           | 1,623.77000  | 1.62377        | 1,253.190         | 17.95      | 0.28  | 0.00          | 0                | 6,250.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.25  | Call       | 2,280.60000 |       | 2.28060    |           | 2,817.11000  | 2.81711        | 2,280.600         | 18.47      | 0.43  | 0.00          | 0                | 5,325.0       |
| R209             | On 06/05/2021 | Bond Future        | 10.60  | Put        | 3,068.31000 |       | 3.06831    |           | 2,615.08000  | 2.61508        | 3,068.310         | 18.81      | 0.47  | 0.00          | 0                | 6,250.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.00  | Put        | 2,141.33000 |       | 2.14133    |           | 1,801.67000  | 1.80167        | 2,141.330         | 19.33      | 0.36  | 0.00          | 0                | 3,500.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.25  | Put        | 1,712.58000 |       | 1.71258    |           | 1,432.75000  | 1.43275        | 1,712.580         | 19.78      | 0.30  | 0.00          | 0                | 9,150.0       |
| R209             | On 06/05/2021 | Bond Future        | 11.60  | Put        | 1,227.45000 |       | 1.22745    |           | 1,018.12000  | 1.01812        | 1,227.450         | 20.26      | 0.23  | 0.00          | 0                | 3,750.0       |
| R209             | On 06/05/2021 | Bond Future        | 12.25  | Put        | 568.59000   |       | 0.56859    |           | 459.51000    | 0.45951        | 568.590           | 20.26      | 0.13  | 0.00          | 0                | 9,150.0       |
| R209             | On 05/08/2021 | Bond Future        |        |            | 10.76615    |       | 69.34639   |           | 10.56558     | 70.46000       |                   | 17.16      | 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                           | On 04/11/2021 | Bond Future        |        |            | 10.96174    |       | 66.94368   |           | 10.75371     | 68.06915       |                   | 17.43      | 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        |        |            | 195.12344   |       | 195.12344  |           | 195.11451    | 195.11451      |                   |            | 0.00  | 0.00                 | 0                | 1,213.0            |
| R210                           | On 06/05/2021 | Bond Future        |        |            | 194.45275   |       | 194.45275  |           | 194.44421    | 194.44421      |                   |            | 0.00  | 0.00                 | 0                | 0.0                |
| R210                           | On 05/08/2021 | Bond Future        |        |            | 196.59792   |       | 196.59792  |           | 196.58975    | 196.58975      |                   |            | 0.00  | 0.00                 | 0                | 0.0                |
| R210                           | On 04/11/2021 | Bond Future        |        |            | 195.98996   |       | 195.98996  |           | 195.98182    | 195.98182      |                   |            | 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        |        |            | 170.24790   |       | 170.24790  |           | 170.34573    | 170.34573      |                   |            | 0.00  | 0.00                 | 0                | 5,730.0            |
| R212                           | On 06/05/2021 | Bond Future        |        |            | 172.03263   |       | 172.03263  |           | 172.13203    | 172.13203      |                   |            | 0.00  | 0.00                 | 0                | 0.0                |
| R212                           | On 05/08/2021 | Bond Future        |        |            | 171.59597   |       | 171.59597  |           | 171.69680    | 171.69680      |                   |            | 0.00  | 0.00                 | 0                | 0.0                |
| R212                           | On 04/11/2021 | Bond Future        |        |            | 173.45906   |       | 173.45906  |           | 173.56110    | 173.56110      |                   |            | 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        |        |            | 9.38844     |       | 87.80001   |           | 9.23229      | 88.70507       |                   | 13.58      | 0.00  | 0.00                 | 0                | 8,858.0            |
| R213                           | On 06/05/2021 | Bond Future        |        |            | 9.58147     |       | 85.17068   |           | 9.41894      | 86.08532       |                   | 13.55      | 0.00  | 0.00                 | 0                | 0.0                |
| R213                           | On 05/08/2021 | Bond Future        |        |            | 9.78223     |       | 86.08974   |           | 9.61281      | 87.01445       |                   | 12.46      | 0.00  | 0.00                 | 0                | 0.0                |
| R213                           | On 05/08/2021 | Bond Future        | 9.34   | Call       | 2,260.97000 |       | 2.26097    |           | 2,676.25000  | 2.67625        | 2,260.970         | 12.17      | 0.40  | 0.00                 | 0                | 200.0              |
| R213                           | On 05/08/2021 | Bond Future        | 10.14  | Put        | 2,549.54000 |       | 2.54954    |           | 2,226.81000  | 2.22681        | 2,549.540         | 12.77      | 0.39  | 0.00                 | 0                | 200.0              |
| R213                           | On 05/08/2021 | Bond Future        | 10.78  | Put        | 1,538.18000 |       | 1.53818    |           | 1,329.15000  | 1.32915        | 1,538.180         | 13.50      | 0.26  | 0.00                 | 0                | 200.0              |
| R213                           | On 04/11/2021 | Bond Future        |        |            | 9.99156     |       | 83.47588   |           | 9.81501      | 84.41048       |                   | 12.62      | 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        |        |            | 10.77903    |       | 68.03893   |           | 10.60260     | 69.08126       |                   | 20.42      | 0.00  | 0.00                 | 0                | 15,475.0           |
| R214                           | On 06/05/2021 | Bond Future        |        |            | 10.96287    |       | 65.45936   |           | 10.77983     | 66.51259       |                   | 20.56      | 0.00  | 0.00                 | 0                | 0.0                |
| R214                           | On 05/08/2021 | Bond Future        |        |            | 11.15282    |       | 66.16581   |           | 10.96269     | 67.23051       |                   | 18.83      | 0.00  | 0.00                 | 0                | 0.0                |
| R214                           | On 04/11/2021 | Bond Future        |        |            | 11.34686    |       | 63.59235   |           | 11.14946     | 64.66842       |                   | 19.18      | 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>81,764,945.03</b> | <b>808</b>       | <b>1 101 835.0</b> |

| 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 |
|------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
|------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|

**Grand Total:** 81,764,945.03      808    1 101 835.0