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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2022

| 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> |        |            |              |           |            |           |              |                |                   |            |       |              |                  |               |
| AL37               | On     | 05/05/2022 | Index Future | 818.23400 | 818.23400  |           | 816.40600    | 816.40600      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| AL37               | On     | 04/08/2022 | Index Future | 829.19800 | 829.19800  |           | 827.35700    | 827.35700      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| AL37               | On     | 03/11/2022 | Index Future | 841.21000 | 841.21000  |           | 839.34600    | 839.34600      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| AL37               | On     | 02/02/2023 | Index Future | 855.28500 | 855.28500  |           | 853.39700    | 853.39700      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| AL7T               | On     | 05/05/2022 | Index Future | 928.19700 | 928.19700  |           | 926.58400    | 926.58400      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| AL7T               | On     | 04/08/2022 | Index Future | 940.63400 | 940.63400  |           | 939.01300    | 939.01300      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| AL7T               | On     | 03/11/2022 | Index Future | 954.26000 | 954.26000  |           | 952.62000    | 952.62000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| AL7T               | On     | 02/02/2023 | Index Future | 970.22700 | 970.22700  |           | 968.56800    | 968.56800      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ALBI               | On     | 05/05/2022 | Index Future | 827.52500 | 827.52500  |           | 827.34600    | 827.34600      |                   |            | 0.00  | 8,275,250.00 | 1                | 128.0         |
| ALBI               | On     | 04/08/2022 | Index Future | 838.61400 | 838.61400  |           | 838.44300    | 838.44300      |                   |            | 0.00  | 8,386,140.00 | 1                | 96.0          |
| ALBI               | On     | 03/11/2022 | Index Future | 850.76100 | 850.76100  |           | 850.59300    | 850.59300      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| ALBI               | On     | 02/02/2023 | Index Future | 864.99600 | 864.99600  |           | 864.83300    | 864.83300      |                   |            | 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 |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 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 05/05/2022 | Bond Future        | 11.62376  |       | 75.48484   |           | 11.61137     | 75.54767       |                   |            | 0.00  | 0.00          | 0                | 87.0          |
| ES33             | On 04/08/2022 | Bond Future        | 11.84900  |       | 76.52618   |           | 11.83546     | 76.59293       |                   |            | 0.00  | 0.00          | 0                | 263.0         |
| ES33             | On 03/11/2022 | Bond Future        | 12.06749  |       | 73.86040   |           | 12.05311     | 73.92938       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES33             | On 02/02/2023 | Bond Future        | 12.26902  |       | 75.11823   |           | 12.25358     | 75.19042       |                   |            | 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 05/05/2022 | Bond Future        | 12.02519  |       | 73.87423   |           | 12.01214     | 73.95056       |                   |            | 0.00  | 0.00          | 0                | 1,190.0       |
| ES42             | On 04/08/2022 | Bond Future        | 12.23030  |       | 74.89338   |           | 12.21618     | 74.97370       |                   |            | 0.00  | 0.00          | 0                | 3,579.0       |
| ES42             | On 03/11/2022 | Bond Future        | 12.42992  |       | 71.72603   |           | 12.41498     | 71.80873       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             | On 02/02/2023 | Bond Future        | 12.60774  |       | 72.94985   |           | 12.59182     | 73.03593       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ES42             | On 25/04/2042 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             | On 05/05/2022 | GOVI               | 816.10600 |       | 816.10600  |           | 815.90400    | 815.90400      |                   |            | 0.00  | 0.00          | 0                | 557.0         |
| GOVI             | On 04/08/2022 | GOVI               | 827.04200 |       | 827.04200  |           | 826.84800    | 826.84800      |                   |            | 0.00  | 0.00          | 0                | 430.0         |
| GOVI             | On 03/11/2022 | GOVI               | 839.02200 |       | 839.02200  |           | 838.83000    | 838.83000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| GOVI             | On 02/02/2023 | GOVI               | 853.06000 |       | 853.06000  |           | 852.87200    | 852.87200      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 05/05/2022 | Bond Future        | 160.36797 |       | 160.36797  |           | 160.67065    | 160.67065      |                   |            | 0.00  | 0.00          | 0                | 611.0         |
| I2025            | On 04/08/2022 | Bond Future        | 160.94533 |       | 160.94533  |           | 161.27047    | 161.27047      |                   |            | 0.00  | 60,837,334.74 | 378              | 6,802.0       |
| I2025            | On 03/11/2022 | Bond Future        | 163.29267 |       | 163.29267  |           | 163.62521    | 163.62521      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2025            | On 02/02/2023 | Bond Future        | 164.39013 |       | 164.39013  |           | 164.74143    | 164.74143      |                   |            | 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 05/05/2022 | Bond Future        | 117.92575 |       | 117.92575  |           | 118.14495    | 118.14495      |                   |            | 0.00  | 0.00          | 0                | 2,554.0       |
| I2029            | On 04/08/2022 | Bond Future        | 119.55259 |       | 119.55259  |           | 119.77957    | 119.77957      |                   |            | 0.00  | 0.00          | 0                | 3,568.0       |
| I2029            | On 03/11/2022 | Bond Future        | 120.05699 |       | 120.05699  |           | 120.29626    | 120.29626      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2029            | On 02/02/2023 | Bond Future        | 122.09547 |       | 122.09547  |           | 122.34207    | 122.34207      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 14/08/2015 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 05/05/2022 | Bond Future        | 113.49343 |       | 113.49343  |           | 114.23979    | 114.23979      |                   |            | 0.00  | 0.00          | 0                | 2,162.0       |
| I2033            | On 04/08/2022 | Bond Future        | 115.05917 |       | 115.05917  |           | 115.82038    | 115.82038      |                   |            | 0.00  | 0.00          | 0                | 5,647.0       |
| I2033            | On 03/11/2022 | Bond Future        | 115.41416 |       | 115.41416  |           | 116.19726    | 116.19726      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            | On 02/02/2023 | Bond Future        | 117.37359 |       | 117.37359  |           | 118.17308    | 118.17308      |                   |            | 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 28/02/2033 | Price Contribution     |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2038            | On 05/05/2022 | Bond Future            |        |            | 131.58123 |       | 131.58123  |           | 132.15297    | 132.15297      |                   |            | 0.00  | 9,605,429.79     | 73               | 1,830.0       |
| I2038            | On 04/08/2022 | Bond Future            |        |            | 131.55704 |       | 131.55704  |           | 132.15535    | 132.15535      |                   |            | 0.00  | 9,603,663.92     | 73               | 5,129.0       |
| I2038            | On 03/11/2022 | Bond Future            |        |            | 133.47597 |       | 133.47597  |           | 134.08512    | 134.08512      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2038            | On 02/02/2023 | Bond Future            |        |            | 133.85852 |       | 133.85852  |           | 134.49148    | 134.49148      |                   |            | 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 05/05/2022 | Bond Future            |        |            | 121.05693 |       | 121.05693  |           | 119.61575    | 119.61575      |                   |            | 0.00  | 0.00             | 0                | 6,004.0       |
| I2046            | On 04/08/2022 | Bond Future            |        |            | 122.72710 |       | 122.72710  |           | 121.27082    | 121.27082      |                   |            | 0.00  | 0.00             | 0                | 15,759.0      |
| I2046            | On 03/11/2022 | Bond Future            |        |            | 122.57001 |       | 122.57001  |           | 121.10559    | 121.10559      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2046            | On 02/02/2023 | Bond Future            |        |            | 124.65229 |       | 124.65229  |           | 123.16620    | 123.16620      |                   |            | 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 05/05/2022 | Bond Future            |        |            | 123.58398 |       | 123.58398  |           | 125.43789    | 125.43789      |                   |            | 0.00  | 0.00             | 0                | 1,672.0       |
| I2050            | On 04/08/2022 | Bond Future            |        |            | 123.24300 |       | 123.24300  |           | 125.14227    | 125.14227      |                   |            | 0.00  | 0.00             | 0                | 8,534.0       |
| I2050            | On 03/11/2022 | Bond Future            |        |            | 125.04052 |       | 125.04052  |           | 126.96957    | 126.96957      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2050            | On 02/02/2023 | Bond Future            |        |            | 125.07103 |       | 125.07103  |           | 127.04723    | 127.04723      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2050            | On 31/12/2050 | Price Contribution     |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| IGOV             | On 05/05/2022 | Index Future           |        |            | 319.11500 |       | 319.11500  |           | 319.76400    | 319.76400      |                   |            | 0.00  | 0.00             | 0                | 374.0         |
| IGOV             | On 04/08/2022 | Index Future           |        |            | 323.47000 |       | 323.47000  |           | 324.13300    | 324.13300      |                   |            | 0.00  | 0.00             | 0                | 109.0         |
| IGOV             | On 03/11/2022 | Index Future           |        |            | 328.23400 |       | 328.23400  |           | 328.90800    | 328.90800      |                   |            | 0.00  | 0.00             | 0                | 16.0          |
| IGOV             | On 02/02/2023 | Index Future           |        |            | 333.80200 |       | 333.80200  |           | 334.49100    | 334.49100      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     | On 20/04/2022 | Jibar Tradeable Future |        |            | 4.38300   |       | 95.61700   |           | 4.38500      | 95.61500       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     | On 18/05/2022 | Jibar Tradeable Future |        |            | 4.54500   |       | 95.45500   |           | 4.51500      | 95.48500       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     | On 15/06/2022 | Jibar Tradeable Future |        |            | 4.86500   |       | 95.13500   |           | 4.86500      | 95.13500       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     | On 20/07/2022 | Jibar Tradeable Future |        |            | 4.95000   |       | 95.05000   |           | 4.96000      | 95.04000       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     | On 17/08/2022 | Jibar Tradeable Future |        |            | 5.27500   |       | 94.72500   |           | 5.29000      | 94.71000       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     | On 21/09/2022 | Jibar Tradeable Future |        |            | 5.43500   |       | 94.56500   |           | 5.40000      | 94.60000       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     | On 21/12/2022 | Jibar Tradeable Future |        |            | 6.13000   |       | 93.87000   |           | 6.13000      | 93.87000       |                   |            | 0.00  | 0.00             | 0                | 68.0          |
| JIBAR FUTURE     | On 15/03/2023 | Jibar Tradeable Future |        |            | 6.46500   |       | 93.53500   |           | 6.45500      | 93.54500       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     | On 21/06/2023 | Jibar Tradeable Future |        |            | 6.66000   |       | 93.34000   |           | 6.67000      | 93.33000       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| JIBAR FUTURE     | On 20/09/2023 | Jibar Tradeable Future |        |            | 6.87500   |       | 93.12500   |           | 6.86500      | 93.13500       |                   |            | 0.00  | 0.00             | 0                | 75.0          |
| JIBAR FUTURE     | On 20/12/2023 | Jibar Tradeable Future |        |            | 6.94000   |       | 93.06000   |           | 6.92500      | 93.07500       |                   |            | 0.00  | 0.00             | 0                | 72.0          |
| JIBAR FUTURE     | On 20/03/2024 | Jibar Tradeable Future |        |            | 7.16000   |       | 92.84000   |           | 7.15000      | 92.85000       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R186             | On 05/05/2022 | Bond Future            |        |            | 8.21338   |       | 112.65852  |           | 8.28191      | 112.38614      |                   | 5.13       | 0.00  | 5,701,535,038.68 | 50,609           | 53,286.0      |
| R186             | On 05/05/2022 | Bond Future            | 6.73   | Call       | 0.00000   |       | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 4.89       | 0.00  | 0.00             | 0                | 3,600.0       |
| R186             | On 05/05/2022 | Bond Future            | 7.28   | Call       | 0.11000   |       | 0.00011    |           | 0.07000      | 0.00007        | 0.110             | 4.85       | 0.00  | 0.00             | 0                | 435.0         |
| R186             | On 05/05/2022 | Bond Future            | 7.48   | Call       | 1.42000   |       | 0.00142    |           | 0.88000      | 0.00088        | 1.420             | 4.85       | 0.00  | 0.00             | 0                | 3,600.0       |
| R186             | On 05/05/2022 | Bond Future            | 7.88   | Call       | 72.51000  |       | 0.07251    |           | 50.16000     | 0.05016        | 72.510            | 5.07       | 0.13  | 0.00             | 0                | 435.0         |

| 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 05/05/2022 | Bond Future        | 8.14   | Call       | 343.09000   |           | 0.34309    |           | 258.55000    | 0.25855        | 343.090           | 5.21       | 0.41  | 0.00             | 0                | 454.0         |
| R186             | On 05/05/2022 | Bond Future        | 8.35   | Call       | 805.33000   |           | 0.80533    |           | 648.73000    | 0.64873        | 805.330           | 5.36       | 0.67  | 0.00             | 0                | 454.0         |
| R186             | On 05/05/2022 | Bond Future        | 8.64   | Put        | 54.87000    |           | 0.05487    |           | 94.23000     | 0.09423        | 54.870            | 5.60       | 0.09  | 0.00             | 0                | 4,035.0       |
| R186             | On 05/05/2022 | Bond Future        | 8.94   | Put        | 7.21000     |           | 0.00721    |           | 15.29000     | 0.01529        | 7.210             | 5.84       | 0.02  | 0.00             | 0                | 454.0         |
| R186             | On 05/05/2022 | Bond Future        | 9.18   | Put        | 1.07000     |           | 0.00107    |           | 2.72000      | 0.00272        | 1.070             | 6.01       | 0.00  | 0.00             | 0                | 454.0         |
| R186             | On 04/08/2022 | Bond Future        |        |            | 8.41543     | 108.89633 |            |           | 8.48780      | 108.62481      |                   | 5.34       | 0.00  | 6,029,589,792.10 | 55,370           | 66,370.0      |
| R186             | On 04/08/2022 | Bond Future        | 6.96   | Call       | 25.02000    |           | 0.02502    |           | 19.78000     | 0.01978        | 25.020            | 4.72       | 0.02  | 0.00             | 0                | 3,600.0       |
| R186             | On 04/08/2022 | Bond Future        | 7.96   | Call       | 550.35000   |           | 0.55035    |           | 479.92000    | 0.47992        | 550.350           | 5.19       | 0.29  | 0.00             | 0                | 3,600.0       |
| R186             | On 04/08/2022 | Bond Future        | 9.78   | Put        | 132.15000   |           | 0.13215    |           | 157.94000    | 0.15794        | 132.150           | 6.22       | 0.08  | 0.00             | 0                | 3,600.0       |
| R186             | On 03/11/2022 | Bond Future        |        |            | 8.60274     |           | 110.45965  |           | 8.68003      | 110.18612      |                   | 5.06       | 0.00  | 0.00             | 0                | 0.0           |
| R186             | On 02/02/2023 | Bond Future        |        |            | 8.74504     |           | 107.01915  |           | 8.82758      | 106.74406      |                   | 5.15       | 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 05/05/2022 | Bond Future        |        |            | 330.40132   |           | 330.40132  |           | 330.43659    | 330.43659      |                   |            | 0.00  | 13,876,855.44    | 42               | 640.0         |
| R197             | On 04/08/2022 | Bond Future        |        |            | 326.50154   |           | 326.50154  |           | 326.56319    | 326.56319      |                   |            | 0.00  | 13,713,064.68    | 42               | 328.0         |
| R197             | On 03/11/2022 | Bond Future        |        |            | 331.26369   |           | 331.26369  |           | 331.33169    | 331.33169      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R197             | On 02/02/2023 | Bond Future        |        |            | 328.19870   |           | 328.19870  |           | 328.32140    | 328.32140      |                   |            | 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 05/05/2022 | Bond Future        |        |            | 251.82443   |           | 251.82443  |           | 251.79615    | 251.79615      |                   |            | 0.00  | 0.00             | 0                | 786.0         |
| R202             | On 04/08/2022 | Bond Future        |        |            | 250.80605   |           | 250.80605  |           | 250.79426    | 250.79426      |                   |            | 0.00  | 0.00             | 0                | 6,489.0       |
| R202             | On 03/11/2022 | Bond Future        |        |            | 254.46357   |           | 254.46357  |           | 254.45603    | 254.45603      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R202             | On 02/02/2023 | Bond Future        |        |            | 254.16754   |           | 254.16754  |           | 254.19040    | 254.19040      |                   |            | 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 05/05/2022 | Bond Future        |        |            | 5.55545     |           | 103.19160  |           | 5.57954      | 103.17253      |                   | 0.98       | 0.00  | 1,384,728,080.40 | 13,419           | 14,909.0      |
| R2023            | On 04/08/2022 | Bond Future        |        |            | 5.64692     |           | 104.56485  |           | 5.67487      | 104.54955      |                   | 0.86       | 0.00  | 1,275,063,780.90 | 12,194           | 22,183.0      |
| R2023            | On 03/11/2022 | Bond Future        |        |            | 5.37314     |           | 102.19015  |           | 5.41722      | 102.17655      |                   | 0.49       | 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 05/05/2022 | Bond Future        |        |            | 9.90794     |           | 92.02908   |           | 9.94583      | 91.84129       |                   | 8.15       | 0.00  | 3,528,394,927.20 | 38,340           | 71,974.0      |
| R2030            | On 05/05/2022 | Bond Future        | 7.73   | Call       | 0.00000     |           | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 7.49       | 0.00  | 0.00             | 0                | 200.0         |
| R2030            | On 05/05/2022 | Bond Future        | 8.14   | Call       | 0.00000     |           | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 7.50       | 0.00  | 0.00             | 0                | 1,800.0       |
| R2030            | On 05/05/2022 | Bond Future        | 8.47   | Call       | 0.00000     |           | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 7.51       | 0.00  | 0.00             | 0                | 1,073.0       |
| R2030            | On 05/05/2022 | Bond Future        | 8.81   | Call       | 0.02000     |           | 0.00002    |           | 0.02000      | 0.00002        | 0.020             | 7.53       | 0.00  | 0.00             | 0                | 200.0         |
| R2030            | On 05/05/2022 | Bond Future        | 8.89   | Call       | 0.05000     |           | 0.00005    |           | 0.05000      | 0.00005        | 0.050             | 7.55       | 0.00  | 0.00             | 0                | 1,800.0       |
| R2030            | On 05/05/2022 | Bond Future        | 9.15   | Call       | 1.69000     |           | 0.00169    |           | 1.52000      | 0.00152        | 1.690             | 7.60       | 0.00  | 0.00             | 0                | 7,500.0       |
| R2030            | On 05/05/2022 | Bond Future        | 9.35   | Put        | 2,839.27000 |           | 2.83927    |           | 3,025.09000  | 3.02509        | 2,839.270         | 7.73       | 0.97  | 0.00             | 0                | 1,073.0       |
| R2030            | On 05/05/2022 | Bond Future        | 9.60   | Put        | 1,663.91000 |           | 1.66391    |           | 1,835.78000  | 1.83578        | 1,663.910         | 7.99       | 0.85  | 0.00             | 0                | 5,000.0       |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield     | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility       | Delta  | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-------------|-----------|--------------|----------------|-------------------|------------------|--------|-------------|------------------|---------------|
| R2030            | On 05/05/2022 | Bond Future        | 9.65   | Put        | 1,456.70000 | 1.45670   | 1,622.76000 | 1.62276   | 1,456.700    | 8.05           | 0.80              | 0.00             | 0      | 5,000.0     |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 9.95   | Put        | 525.05000   | 0.52505   | 633.27000   | 0.63327   | 525.050      | 8.39           | 0.44              | 0.00             | 0      | 1,073.0     |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 10.20  | Put        | 169.14000   | 0.16914   | 223.19000   | 0.22319   | 169.140      | 8.79           | 0.19              | 0.00             | 0      | 200.0       |                  |               |
| R2030            | On 05/05/2022 | Bond Future        | 11.04  | Put        | 0.67000     | 0.00067   | 1.35000     | 0.00135   | 0.670        | 9.93           | 0.00              | 0.00             | 0      | 1,800.0     |                  |               |
| R2030            | On 04/08/2022 | Bond Future        |        |            | 10.12240    | 89.26975  | 10.16143    | 89.08311  |              | 8.42           | 0.00              | 3,974,110,730.50 | 44,518 | 85,500.0    |                  |               |
| R2030            | On 04/08/2022 | Bond Future        | 8.30   | Call       | 14.73000    | 0.01473   | 13.23000    | 0.01323   | 14.730       | 7.99           | 0.01              | 0.00             | 0      | 800.0       |                  |               |
| R2030            | On 04/08/2022 | Bond Future        | 9.05   | Call       | 145.52000   | 0.14552   | 132.73000   | 0.13273   | 145.520      | 7.77           | 0.09              | 0.00             | 0      | 800.0       |                  |               |
| R2030            | On 04/08/2022 | Bond Future        | 10.95  | Put        | 473.10000   | 0.47310   | 514.78000   | 0.51478   | 473.100      | 9.44           | 0.19              | 0.00             | 0      | 800.0       |                  |               |
| R2030            | On 03/11/2022 | Bond Future        |        |            | 10.31538    | 90.55209  | 10.35596    | 90.36435  |              | 7.93           | 0.00              | 0.00             | 0      | 0.0         |                  |               |
| R2030            | On 02/02/2023 | Bond Future        |        |            | 10.48436    | 88.06615  | 10.52646    | 87.87770  |              | 7.94           | 0.00              | 0.00             | 0      | 0.0         |                  |               |
| R2030            | On 02/02/2023 | Bond Future        | 8.81   | Call       | 263.28000   | 0.26328   | 246.77000   | 0.24677   | 263.280      | 7.36           | 0.10              | 0.00             | 0      | 102.0       |                  |               |
| R2030            | On 02/02/2023 | Bond Future        | 9.66   | Put        | 4,819.27000 | 4.81927   | 4,959.11000 | 4.95911   | 4,819.270    | 7.76           | 0.72              | 0.00             | 0      | 102.0       |                  |               |
| R2030            | On 02/02/2023 | Bond Future        | 9.94   | Put        | 3,937.70000 | 3.93770   | 4,063.50000 | 4.06350   | 3,937.700    | 7.91           | 0.64              | 0.00             | 0      | 102.0       |                  |               |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   | 100.00000 | 100.00000   | 100.00000 |              |                | 0.00              | 0.00             | 0      | 0.0         |                  |               |
| R2032            | On 05/05/2022 | Bond Future        |        |            | 10.30411    | 88.32866  | 10.33615    | 88.14982  |              | 9.45           | 0.00              | 2,098,865,618.92 | 23,762 | 129,250.0   |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 9.58   | Call       | 2.27000     | 0.00227   | 2.14000     | 0.00214   | 2.270        | 8.73           | 0.00              | 0.00             | 0      | 780.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.18  | Call       | 405.82000   | 0.40582   | 367.03000   | 0.36703   | 405.820      | 9.76           | 0.35              | 0.00             | 0      | 780.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.29  | Call       | 673.75000   | 0.67375   | 613.43000   | 0.61343   | 673.750      | 9.97           | 0.49              | 0.00             | 0      | 993.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.98  | Put        | 23.11000    | 0.02311   | 34.45000    | 0.03445   | 23.110       | 11.17          | 0.03              | 0.00             | 0      | 993.0       |                  |               |
| R2032            | On 05/05/2022 | Bond Future        | 11.18  | Put        | 5.64000     | 0.00564   | 9.34000     | 0.00934   | 5.640        | 11.36          | 0.01              | 0.00             | 0      | 780.0       |                  |               |
| R2032            | On 04/08/2022 | Bond Future        |        |            | 10.49836    | 89.52506  | 10.53116    | 89.34729  |              | 9.09           | 0.00              | 2,318,699,054.00 | 25,900 | 43,156.0    |                  |               |
| R2032            | On 04/08/2022 | Bond Future        | 8.97   | Call       | 18.24000    | 0.01824   | 16.49000    | 0.01649   | 18.240       | 7.87           | 0.01              | 0.00             | 0      | 800.0       |                  |               |
| R2032            | On 04/08/2022 | Bond Future        | 9.40   | Call       | 125.55000   | 0.12555   | 115.86000   | 0.11586   | 125.550      | 8.40           | 0.07              | 0.00             | 0      | 1,300.0     |                  |               |
| R2032            | On 04/08/2022 | Bond Future        | 9.72   | Call       | 361.90000   | 0.36190   | 338.39000   | 0.33839   | 361.900      | 8.82           | 0.16              | 0.00             | 0      | 800.0       |                  |               |
| R2032            | On 04/08/2022 | Bond Future        | 10.10  | Call       | 900.99000   | 0.90099   | 852.53000   | 0.85253   | 900.990      | 9.19           | 0.32              | 0.00             | 0      | 1,300.0     |                  |               |
| R2032            | On 04/08/2022 | Bond Future        | 11.60  | Put        | 364.80000   | 0.36480   | 394.32000   | 0.39432   | 364.800      | 11.21          | 0.13              | 0.00             | 0      | 800.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        |        |            | 10.68311    | 86.65930  | 10.71705    | 86.48052  |              | 9.26           | 0.00              | 0.00             | 0      | 0.0         |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 9.31   | Call       | 206.17000   | 0.20617   | 193.13000   | 0.19313   | 206.170      | 8.30           | 0.09              | 0.00             | 0      | 180.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 9.36   | Call       | 229.73000   | 0.22973   | 215.39000   | 0.21539   | 229.730      | 8.29           | 0.10              | 0.00             | 0      | 454.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 9.46   | Call       | 283.47000   | 0.28347   | 266.23000   | 0.26623   | 283.470      | 8.28           | 0.11              | 0.00             | 0      | 500.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 9.92   | Call       | 776.21000   | 0.77621   | 737.95000   | 0.73795   | 776.210      | 8.75           | 0.24              | 0.00             | 0      | 750.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.11  | Put        | 4,180.56000 | 4.18056   | 4,310.24000 | 4.31024   | 4,180.560    | 8.94           | 0.69              | 0.00             | 0      | 454.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.16  | Put        | 3,996.18000 | 3.99618   | 4,122.88000 | 4.12288   | 3,996.180    | 8.99           | 0.67              | 0.00             | 0      | 180.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.21  | Call       | 1,273.06000 | 1.27306   | 1,217.95000 | 1.21795   | 1,273.060    | 9.03           | 0.34              | 0.00             | 0      | 500.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.49  | Put        | 2,912.07000 | 2.91207   | 3,018.29000 | 3.01829   | 2,912.070    | 9.25           | 0.56              | 0.00             | 0      | 454.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.56  | Put        | 2,713.14000 | 2.71314   | 2,814.93000 | 2.81493   | 2,713.140    | 9.31           | 0.53              | 0.00             | 0      | 180.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.67  | Call       | 2,352.52000 | 2.35252   | 2,268.59000 | 2.26859   | 2,352.520    | 9.40           | 0.51              | 0.00             | 0      | 750.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 11.55  | Put        | 963.51000   | 0.96351   | 1,011.89000 | 1.01189   | 963.510      | 10.49          | 0.24              | 0.00             | 0      | 500.0       |                  |               |
| R2032            | On 03/11/2022 | Bond Future        | 12.30  | Put        | 440.11000   | 0.44011   | 465.42000   | 0.46542   | 440.110      | 11.52          | 0.12              | 0.00             | 0      | 750.0       |                  |               |
| R2032            | On 02/02/2023 | Bond Future        |        |            | 10.84337    | 88.11520  | 10.87835    | 87.93578  |              | 8.89           | 0.00              | 0.00             | 0      | 0.0         |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 9.31   | Call       | 326.73000   | 0.32673   | 309.47000   | 0.30947   | 326.730      | 8.10           | 0.11              | 0.00             | 0      | 454.0       |                  |               |
| R2032            | On 02/02/2023 | Bond Future        | 9.47   | Call       | 430.32000   | 0.43032   | 408.52000   | 0.40852   | 430.320      | 8.12           | 0.14              | 0.00             | 0      | 500.0       |                  |               |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R2032            | On 02/02/2023 | Bond Future        | 9.92   | Call       | 937.08000   | 0.93708    |           | 897.12000    | 0.89712        | 937.080           | 8.47       | 0.25  | 0.00             | 0                | 750.0         |
| R2032            | On 02/02/2023 | Bond Future        | 10.16  | Put        | 4,929.89000 | 4.92989    |           | 5,057.84000  | 5.05784        | 4,929.890         | 8.66       | 0.69  | 0.00             | 0                | 454.0         |
| R2032            | On 02/02/2023 | Bond Future        | 10.22  | Call       | 1,431.08000 | 1.43108    |           | 1,376.60000  | 1.37660        | 1,431.080         | 8.71       | 0.33  | 0.00             | 0                | 500.0         |
| R2032            | On 02/02/2023 | Bond Future        | 10.50  | Put        | 3,787.65000 | 3.78765    |           | 3,898.19000  | 3.89819        | 3,787.650         | 8.89       | 0.59  | 0.00             | 0                | 454.0         |
| R2032            | On 02/02/2023 | Bond Future        | 10.67  | Call       | 2,397.79000 | 2.39779    |           | 2,320.01000  | 2.32001        | 2,397.790         | 9.00       | 0.47  | 0.00             | 0                | 750.0         |
| R2032            | On 02/02/2023 | Bond Future        | 11.84  | Put        | 1,251.66000 | 1.25166    |           | 1,301.55000  | 1.30155        | 1,251.660         | 10.26      | 0.25  | 0.00             | 0                | 500.0         |
| R2032            | On 02/02/2023 | Bond Future        | 12.75  | Put        | 553.20000   | 0.55320    |           | 578.90000    | 0.57890        | 553.200           | 11.06      | 0.12  | 0.00             | 0                | 750.0         |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R2035            | On 05/05/2022 | Bond Future        |        |            | 10.69860    | 89.12628   |           | 10.69020     | 89.17889       |                   | 10.74      | 0.00  | 4,000,076,572.68 | 44,881           | 64,851.0      |
| R2035            | On 04/08/2022 | Bond Future        |        |            | 10.89144    | 90.29327   |           | 10.88211     | 90.35011       |                   | 10.35      | 0.00  | 1,917,197,001.91 | 21,233           | 97,895.0      |
| R2035            | On 04/08/2022 | Bond Future        | 9.53   | Call       | 43.38000    | 0.04338    |           | 46.22000     | 0.04622        | 43.380            | 8.91       | 0.03  | 0.00             | 0                | 400.0         |
| R2035            | On 04/08/2022 | Bond Future        | 9.84   | Call       | 165.97000   | 0.16597    |           | 173.97000    | 0.17397        | 165.970           | 9.42       | 0.08  | 0.00             | 0                | 100.0         |
| R2035            | On 04/08/2022 | Bond Future        | 10.53  | Call       | 1,112.69000 | 1.11269    |           | 1,140.95000  | 1.14095        | 1,112.690         | 10.39      | 0.34  | 0.00             | 0                | 400.0         |
| R2035            | On 04/08/2022 | Bond Future        | 10.64  | Put        | 2,925.44000 | 2.92544    |           | 2,900.33000  | 2.90033        | 2,925.440         | 10.51      | 0.61  | 0.00             | 0                | 100.0         |
| R2035            | On 04/08/2022 | Bond Future        | 11.13  | Put        | 1,526.26000 | 1.52626    |           | 1,514.37000  | 1.51437        | 1,526.260         | 11.26      | 0.38  | 0.00             | 0                | 100.0         |
| R2035            | On 04/08/2022 | Bond Future        | 12.18  | Put        | 322.83000   | 0.32283    |           | 322.26000    | 0.32226        | 322.830           | 12.92      | 0.10  | 0.00             | 0                | 400.0         |
| R2035            | On 03/11/2022 | Bond Future        |        |            | 11.06546    | 87.12583   |           | 11.05550     | 87.18500       |                   | 10.51      | 0.00  | 0.00             | 0                | 0.0           |
| R2035            | On 03/11/2022 | Bond Future        | 9.82   | Call       | 315.50000   | 0.31550    |           | 325.09000    | 0.32509        | 315.500           | 9.40       | 0.11  | 0.00             | 0                | 582.0         |
| R2035            | On 03/11/2022 | Bond Future        | 10.30  | Call       | 920.80000   | 0.92080    |           | 940.83000    | 0.94083        | 920.800           | 10.06      | 0.25  | 0.00             | 0                | 1,000.0       |
| R2035            | On 03/11/2022 | Bond Future        | 10.57  | Put        | 4,459.43000 | 4.45943    |           | 4,426.71000  | 4.42671        | 4,459.430         | 10.35      | 0.66  | 0.00             | 0                | 582.0         |
| R2035            | On 03/11/2022 | Bond Future        | 10.99  | Put        | 2,977.08000 | 2.97708    |           | 2,953.93000  | 2.95393        | 2,977.080         | 10.73      | 0.51  | 0.00             | 0                | 582.0         |
| R2035            | On 03/11/2022 | Bond Future        | 11.05  | Call       | 2,714.41000 | 2.71441    |           | 2,751.71000  | 2.75171        | 2,714.410         | 10.81      | 0.51  | 0.00             | 0                | 1,000.0       |
| R2035            | On 03/11/2022 | Bond Future        | 12.68  | Put        | 554.96000   | 0.55496    |           | 552.01000    | 0.55201        | 554.960           | 13.30      | 0.13  | 0.00             | 0                | 1,000.0       |
| R2035            | On 02/02/2023 | Bond Future        |        |            | 11.21760    | 88.62764   |           | 11.20682     | 88.69022       |                   | 10.10      | 0.00  | 0.00             | 0                | 0.0           |
| R2035            | On 02/02/2023 | Bond Future        | 9.81   | Call       | 477.13000   | 0.47713    |           | 488.38000    | 0.48838        | 477.130           | 9.25       | 0.13  | 0.00             | 0                | 582.0         |
| R2035            | On 02/02/2023 | Bond Future        | 10.30  | Call       | 1,120.89000 | 1.12089    |           | 1,141.18000  | 1.14118        | 1,120.890         | 9.74       | 0.25  | 0.00             | 0                | 1,000.0       |
| R2035            | On 02/02/2023 | Bond Future        | 10.66  | Put        | 5,141.14000 | 5.14114    |           | 5,106.07000  | 5.10607        | 5,141.140         | 10.03      | 0.64  | 0.00             | 0                | 582.0         |
| R2035            | On 02/02/2023 | Bond Future        | 11.05  | Call       | 2,798.12000 | 2.79812    |           | 2,833.29000  | 2.83329        | 2,798.120         | 10.34      | 0.47  | 0.00             | 0                | 1,000.0       |
| R2035            | On 02/02/2023 | Bond Future        | 11.06  | Put        | 3,748.36000 | 3.74836    |           | 3,721.14000  | 3.72114        | 3,748.360         | 10.35      | 0.53  | 0.00             | 0                | 582.0         |
| R2035            | On 02/02/2023 | Bond Future        | 13.22  | Put        | 588.46000   | 0.58846    |           | 584.56000    | 0.58456        | 588.460           | 12.55      | 0.12  | 0.00             | 0                | 1,000.0       |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R2037            | On 05/05/2022 | Bond Future        |        |            | 10.83240    | 85.31903   |           | 10.81370     | 85.43791       |                   | 11.42      | 0.00  | 2,166,079,533.64 | 25,388           | 53,894.0      |
| R2037            | On 04/08/2022 | Bond Future        |        |            | 11.01686    | 82.21846   |           | 10.99684     | 82.34241       |                   | 11.58      | 0.00  | 2,158,070,138.08 | 26,248           | 104,317.0     |
| R2037            | On 04/08/2022 | Bond Future        | 10.10  | Call       | 253.01000   | 0.25301    |           | 271.86000    | 0.27186        | 253.010           | 10.54      | 0.11  | 0.00             | 0                | 50.0          |
| R2037            | On 04/08/2022 | Bond Future        | 10.90  | Put        | 2,473.49000 | 2.47349    |           | 2,416.59000  | 2.41659        | 2,473.490         | 11.77      | 0.54  | 0.00             | 0                | 50.0          |
| R2037            | On 04/08/2022 | Bond Future        | 11.21  | Call       | 2,796.45000 | 2.79645    |           | 2,881.15000  | 2.88115        | 2,796.450         | 12.28      | 0.60  | 0.00             | 0                | 1,050.0       |
| R2037            | On 04/08/2022 | Bond Future        | 11.42  | Put        | 1,201.56000 | 1.20156    |           | 1,172.03000  | 1.17203        | 1,201.560         | 12.69      | 0.32  | 0.00             | 0                | 50.0          |
| R2037            | On 04/08/2022 | Bond Future        | 11.95  | Put        | 550.66000   | 0.55066    |           | 537.45000    | 0.53745        | 550.660           | 13.69      | 0.17  | 0.00             | 0                | 1,050.0       |
| R2037            | On 03/11/2022 | Bond Future        |        |            | 11.18144    | 83.39984   |           | 11.16042     | 83.52700       |                   | 11.21      | 0.00  | 0.00             | 0                | 0.0           |
| R2037            | On 02/02/2023 | Bond Future        |        |            | 11.32809    | 80.54409   |           | 11.30586     | 80.67569       |                   | 11.36      | 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           |

| 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 06/10/2015 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2040            | On 05/05/2022 | Bond Future        |        |            | 10.96151    | 87.23576   |           | 10.94263     | 87.36462       |                   | 12.05      | 0.00  | 177,088,592.80 | 2,030            | 51,323.0      |
| R2040            | On 05/05/2022 | Bond Future        | 9.82   | Call       | 0.01000     | 0.00001    |           | 0.01000      | 0.00001        | 0.010             | 10.78      | 0.00  | 0.00           | 0                | 1,200.0       |
| R2040            | On 05/05/2022 | Bond Future        | 10.57  | Call       | 94.09000    | 0.09409    |           | 120.37000    | 0.12037        | 94.090            | 11.66      | 0.10  | 0.00           | 0                | 1,200.0       |
| R2040            | On 05/05/2022 | Bond Future        | 13.04  | Put        | 0.00000     | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 15.37      | 0.00  | 0.00           | 0                | 1,200.0       |
| R2040            | On 04/08/2022 | Bond Future        |        |            | 11.14112    | 83.91081   |           | 11.12095     | 84.04489       |                   | 12.25      | 0.00  | 170,338,944.30 | 2,030            | 60,724.0      |
| R2040            | On 04/08/2022 | Bond Future        | 9.70   | Call       | 33.94000    | 0.03394    |           | 37.86000     | 0.03786        | 33.940            | 10.49      | 0.02  | 0.00           | 0                | 460.0         |
| R2040            | On 04/08/2022 | Bond Future        | 10.70  | Call       | 1,046.02000 | 1.04602    |           | 1,097.01000  | 1.09701        | 1,046.020         | 12.18      | 0.31  | 0.00           | 0                | 460.0         |
| R2040            | On 04/08/2022 | Bond Future        | 12.24  | Put        | 490.41000   | 0.49041    |           | 479.13000    | 0.47913        | 490.410           | 14.98      | 0.14  | 0.00           | 0                | 460.0         |
| R2040            | On 03/11/2022 | Bond Future        |        |            | 11.30119    | 85.11654   |           | 11.28002     | 85.25408       |                   | 11.86      | 0.00  | 0.00           | 0                | 0.0           |
| R2040            | On 02/02/2023 | Bond Future        |        |            | 11.44416    | 82.03950   |           | 11.42181     | 82.18166       |                   | 12.05      | 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 05/05/2022 | Bond Future        |        |            | 10.98486    | 84.01164   |           | 10.97069     | 84.11028       |                   | 12.74      | 0.00  | 806,259,709.08 | 9,597            | 46,410.0      |
| R2044            | On 04/08/2022 | Bond Future        |        |            | 11.15493    | 80.76820   |           | 11.13969     | 80.87156       |                   | 12.96      | 0.00  | 923,665,135.20 | 11,436           | 44,026.0      |
| R2044            | On 03/11/2022 | Bond Future        |        |            | 11.30614    | 81.92879   |           | 11.29012     | 82.03504       |                   | 12.56      | 0.00  | 0.00           | 0                | 0.0           |
| R2044            | On 02/02/2023 | Bond Future        |        |            | 11.44090    | 78.92345   |           | 11.42392     | 79.03377       |                   | 12.77      | 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 05/05/2022 | Bond Future        |        |            | 10.92334    | 83.04305   |           | 10.90886     | 83.14709       |                   | 13.24      | 0.00  | 164,425,239.00 | 1,980            | 139,329.0     |
| R2048            | On 04/08/2022 | Bond Future        |        |            | 11.08588    | 84.12985   |           | 11.07035     | 84.23858       |                   | 12.80      | 0.00  | 166,577,103.00 | 1,980            | 170,085.0     |
| R2048            | On 04/08/2022 | Bond Future        | 10.20  | Call       | 319.82000   | 0.31982    |           | 338.79000    | 0.33879        | 319.820           | 11.85      | 0.12  | 0.00           | 0                | 1,700.0       |
| R2048            | On 04/08/2022 | Bond Future        | 10.90  | Call       | 1,769.90000 | 1.76990    |           | 1,827.54000  | 1.82754        | 1,769.900         | 13.01      | 0.43  | 0.00           | 0                | 1,700.0       |
| R2048            | On 03/11/2022 | Bond Future        |        |            | 11.23148    | 80.93618   |           | 11.21515     | 81.04794       |                   | 13.06      | 0.00  | 0.00           | 0                | 0.0           |
| R2048            | On 02/02/2023 | Bond Future        |        |            | 11.35836    | 82.33214   |           | 11.34109     | 82.44799       |                   | 12.61      | 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           |
| R209             | On 05/05/2022 | Bond Future        |        |            | 10.66394    | 69.05384   |           | 10.64960     | 69.13260       |                   | 12.04      | 0.00  | 228,430,102.72 | 3,308            | 19,663.0      |
| R209             | On 05/05/2022 | Bond Future        | 9.50   | Call       | 0.00000     | 0.00000    |           | 0.01000      | 0.00001        | 0.000             | 10.75      | 0.00  | 0.00           | 0                | 2,975.0       |
| R209             | On 05/05/2022 | Bond Future        | 9.75   | Call       | 0.16000     | 0.00016    |           | 0.30000      | 0.00030        | 0.160             | 10.83      | 0.00  | 0.00           | 0                | 6,525.0       |
| R209             | On 05/05/2022 | Bond Future        | 10.25  | Put        | 2,383.51000 | 2.38351    |           | 2,319.94000  | 2.31994        | 2,383.510         | 11.51      | 0.92  | 0.00           | 0                | 9,000.0       |
| R209             | On 05/05/2022 | Bond Future        | 10.75  | Put        | 490.62000   | 0.49062    |           | 482.54000    | 0.48254        | 490.620           | 12.59      | 0.39  | 0.00           | 0                | 1,050.0       |
| R209             | On 05/05/2022 | Bond Future        | 12.00  | Put        | 0.14000     | 0.00014    |           | 0.19000      | 0.00019        | 0.140             | 14.82      | 0.00  | 0.00           | 0                | 10,050.0      |
| R209             | On 04/08/2022 | Bond Future        |        |            | 10.82865    | 69.98912   |           | 10.81326     | 70.07176       |                   | 11.65      | 0.00  | 323,489,712.64 | 4,622            | 3,951.0       |
| R209             | On 03/11/2022 | Bond Future        |        |            | 10.98396    | 67.84920   |           | 10.96779     | 67.93418       |                   | 11.79      | 0.00  | 0.00           | 0                | 3,610.0       |
| R209             | On 03/11/2022 | Bond Future        | 9.25   | Call       | 81.06000    | 0.08106    |           | 85.66000     | 0.08566        | 81.060            | 10.47      | 0.04  | 0.00           | 0                | 8,000.0       |
| R209             | On 03/11/2022 | Bond Future        | 10.00  | Put        | 5,949.93000 | 5.94993    |           | 5,883.63000  | 5.88363        | 5,949.930         | 10.83      | 0.82  | 0.00           | 0                | 8,000.0       |
| R209             | On 03/11/2022 | Bond Future        | 11.00  | Put        | 2,353.91000 | 2.35391    |           | 2,319.71000  | 2.31971        | 2,353.910         | 12.06      | 0.48  | 0.00           | 0                | 8,000.0       |
| R209             | On 02/02/2023 | Bond Future        |        |            | 11.11854    | 68.98890   |           | 11.10142     | 69.07719       |                   | 11.38      | 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           |



| 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/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 05/05/2022 | Bond Future        | 220.50102 | 220.50102   |           | 220.49709    | 220.49709      |                   |            | 0.00  | 0.00                     | 0                | 988.0              |
| R210                           | On 04/08/2022 | Bond Future        | 223.54282 | 223.54282   |           | 223.54770    | 223.54770      |                   |            | 0.00  | 0.00                     | 0                | 928.0              |
| R210                           | On 03/11/2022 | Bond Future        | 223.85160 | 223.85160   |           | 223.87706    | 223.87706      |                   |            | 0.00  | 0.00                     | 0                | 0.0                |
| R210                           | On 02/02/2023 | Bond Future        | 227.65345 | 227.65345   |           | 227.68521    | 227.68521      |                   |            | 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                |
| R213                           | On 05/05/2022 | Bond Future        | 10.15040  | 83.26986    |           | 10.19279     | 83.05644       |                   | 9.24       | 0.00  | 901,729,313.94           | 10,829           | 25,996.0           |
| R213                           | On 04/08/2022 | Bond Future        | 10.35229  | 84.36190    |           | 10.39593     | 84.14888       |                   | 8.88       | 0.00  | 28,851,769.80            | 342              | 10,583.0           |
| R213                           | On 03/11/2022 | Bond Future        | 10.53528  | 82.05415    |           | 10.58055     | 81.83947       |                   | 8.83       | 0.00  | 0.00                     | 0                | 0.0                |
| R213                           | On 03/11/2022 | Bond Future        | 9.13      | 198.33000   | 0.19833   | 181.79000    | 0.18179        | 198.330           | 8.15       | 0.09  | 0.00                     | 0                | 200.0              |
| R213                           | On 03/11/2022 | Bond Future        | 9.19      | 230.47000   | 0.23047   | 211.74000    | 0.21174        | 230.470           | 8.20       | 0.10  | 0.00                     | 0                | 476.0              |
| R213                           | On 03/11/2022 | Bond Future        | 9.84      | 4,249.23000 | 4.24923   | 4,410.80000  | 4.41080        | 4,249.230         | 8.72       | 0.73  | 0.00                     | 0                | 476.0              |
| R213                           | On 03/11/2022 | Bond Future        | 9.98      | 3,763.79000 | 3.76379   | 3,915.93000  | 3.91593        | 3,763.790         | 8.82       | 0.68  | 0.00                     | 0                | 200.0              |
| R213                           | On 03/11/2022 | Bond Future        | 10.19     | 3,108.78000 | 3.10878   | 3,245.91000  | 3.24591        | 3,108.780         | 8.97       | 0.61  | 0.00                     | 0                | 476.0              |
| R213                           | On 03/11/2022 | Bond Future        | 10.37     | 2,623.29000 | 2.62329   | 2,747.13000  | 2.74713        | 2,623.290         | 9.13       | 0.54  | 0.00                     | 0                | 200.0              |
| R213                           | On 02/02/2023 | Bond Future        |           | 10.69314    | 83.46604  | 10.73997     | 83.25008       |                   | 8.61       | 0.00  | 0.00                     | 0                | 0.0                |
| R213                           | On 02/02/2023 | Bond Future        | 9.16      | 325.60000   | 0.32560   | 303.01000    | 0.30301        | 325.600           | 7.90       | 0.12  | 0.00                     | 0                | 476.0              |
| R213                           | On 02/02/2023 | Bond Future        | 10.01     | 4,444.72000 | 4.44472   | 4,597.53000  | 4.59753        | 4,444.720         | 8.30       | 0.68  | 0.00                     | 0                | 476.0              |
| R213                           | On 02/02/2023 | Bond Future        | 10.35     | 3,424.68000 | 3.42468   | 3,556.63000  | 3.55663        | 3,424.680         | 8.51       | 0.58  | 0.00                     | 0                | 476.0              |
| R213                           | On 02/02/2023 | Bond Future        | 10.43     | 1,984.48000 | 1.98448   | 1,895.46000  | 1.89546        | 1,984.480         | 8.57       | 0.44  | 0.00                     | 0                | 912.0              |
| R213                           | On 02/02/2023 | Bond Future        | 12.20     | 744.63000   | 0.74463   | 786.31000    | 0.78631        | 744.630           | 10.34      | 0.17  | 0.00                     | 0                | 912.0              |
| 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 05/05/2022 | Bond Future        | 10.94866  | 66.07455    |           | 10.93426     | 66.15627       |                   | 13.18      | 0.00  | 19,161,619.50            | 290              | 15,689.0           |
| R214                           | On 04/08/2022 | Bond Future        | 11.11294  | 66.93915    |           | 11.09751     | 67.02468       |                   | 12.76      | 0.00  | 19,412,353.50            | 290              | 1,337.0            |
| R214                           | On 03/11/2022 | Bond Future        | 11.26028  | 64.63158    |           | 11.24410     | 64.71944       |                   | 13.00      | 0.00  | 0.00                     | 0                | 0.0                |
| R214                           | On 02/02/2023 | Bond Future        | 11.38873  | 65.74611    |           | 11.37165     | 65.83719       |                   | 12.56      | 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>40,606,137,603.06</b> | <b>431,206</b>   | <b>1 632 524.0</b> |
| <b>Grand Total:</b>            |               |                    |           |             |           |              |                |                   |            |       | <b>40,606,137,603.06</b> | <b>431,206</b>   | <b>1 632 524.0</b> |