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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2022

| 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 04/08/2022 | Index Future | 822.01200 | 822.01200 | 819.47900  | 819.47900 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 03/11/2022 | Index Future | 834.14900 | 834.14900 | 831.34200  | 831.34200 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 02/02/2023 | Index Future | 848.07600 | 848.07600 | 844.79000  | 844.79000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 04/05/2023 | Index Future | 864.25400 | 864.25400 | 860.25900  | 860.25900 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 04/08/2022 | Index Future | 930.33200 | 930.33200 | 927.18100  | 927.18100 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 03/11/2022 | Index Future | 944.06900 | 944.06900 | 940.60300  | 940.60300 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 02/02/2023 | Index Future | 959.83100 | 959.83100 | 955.82000  | 955.82000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 04/05/2023 | Index Future | 978.14100 | 978.14100 | 973.32100  | 973.32100 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 04/08/2022 | Index Future | 826.33800 | 826.33800 | 824.03400  | 824.03400 |              |                |                   |            | 0.00  | 0.00        | 0                | 136.00        |
| ALBI               | On 03/11/2022 | Index Future | 838.54000 | 838.54000 | 835.96300  | 835.96300 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 02/02/2023 | Index Future | 852.53900 | 852.53900 | 849.48700  | 849.48700 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 04/05/2023 | Index Future | 868.80300 | 868.80300 | 865.04200  | 865.04200 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| 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                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES26             | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 04/08/2022 | Bond Future        | 12.08362  | 75.38283   |           | 12.12183     | 75.19896       |                   |            | 0.00  | 0.00          | 0                | 350.00        |
| ES33             | On 03/11/2022 | Bond Future        | 12.30748  | 72.72231   |           | 12.35197     | 72.51403       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 02/02/2023 | Bond Future        | 12.52011  | 73.95804   |           | 12.57496     | 73.70802       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 04/05/2023 | Bond Future        | 12.69935  | 71.60219   |           | 12.76913     | 71.29149       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 04/08/2022 | Bond Future        | 12.48828  | 73.45151   |           | 12.53142     | 73.21506       |                   |            | 0.00  | 0.00          | 0                | 4,769.00      |
| ES42             | On 03/11/2022 | Bond Future        | 12.69493  | 70.28515   |           | 12.74398     | 70.02378       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 02/02/2023 | Bond Future        | 12.88437  | 71.48155   |           | 12.94268     | 71.17855       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 04/05/2023 | Bond Future        | 13.05285  | 68.60736   |           | 13.12450     | 68.24354       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 04/08/2022 | GOVI               | 815.01300 | 815.01300  |           | 812.74900    | 812.74900      |                   |            | 0.00  | 0.00          | 0                | 1,111.00      |
| GOVI             | On 03/11/2022 | GOVI               | 827.04700 | 827.04700  |           | 824.51400    | 824.51400      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 02/02/2023 | GOVI               | 840.85500 | 840.85500  |           | 837.85300    | 837.85300      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 04/05/2023 | GOVI               | 856.89500 | 856.89500  |           | 853.19500    | 853.19500      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 04/08/2022 | Bond Future        | 162.21869 | 162.21869  |           | 162.18119    | 162.18119      |                   |            | 0.00  | 0.00          | 0                | 7,305.00      |
| I2025            | On 03/11/2022 | Bond Future        | 164.63356 | 164.63356  |           | 164.54768    | 164.54768      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 02/02/2023 | Bond Future        | 165.74329 | 165.74329  |           | 165.57021    | 165.57021      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 04/05/2023 | Bond Future        | 168.95082 | 168.95082  |           | 168.64681    | 168.64681      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 04/08/2022 | Bond Future        | 120.27782 | 120.27782  |           | 120.17204    | 120.17204      |                   |            | 0.00  | 65,310,856.26 | 543              | 2,791.00      |
| I2029            | On 03/11/2022 | Bond Future        | 120.82345 | 120.82345  |           | 120.68094    | 120.68094      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 02/02/2023 | Bond Future        | 122.87282 | 122.87282  |           | 122.66484    | 122.66484      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 04/05/2023 | Bond Future        | 123.96699 | 123.96699  |           | 123.66094    | 123.66094      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2033            | On 04/08/2022 | Bond Future        | 115.22851 | 115.22851  |           | 114.71328    | 114.71328      |                   |            | 0.00  | 62,569,080.93 | 543              | 7,428.00      |
| I2033            | On 03/11/2022 | Bond Future        | 115.61540 | 115.61540  |           | 115.05891    | 115.05891      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2033            | On 02/02/2023 | Bond Future        | 117.57616 | 117.57616  |           | 116.95020    | 116.95020      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2033            | On 04/05/2023 | Bond Future        | 118.48247 | 118.48247  |           | 117.75507    | 117.75507      |                   |            | 0.00  | 0.00          | 0                | 0.00          |

| 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                | 0.00          |
| I2038            | On 04/08/2022 | Bond Future            | 129.34238 | 129.34238  |           | 129.38787    | 129.38787      |                   |            | 0.00  | 0.00          | 0                | 4,102.00      |
| I2038            | On 03/11/2022 | Bond Future            | 131.26804 | 131.26804  |           | 131.27590    | 131.27590      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2038            | On 02/02/2023 | Bond Future            | 131.60192 | 131.60192  |           | 131.54158    | 131.54158      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2038            | On 04/05/2023 | Bond Future            | 134.15021 | 134.15021  |           | 133.98716    | 133.98716      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2046            | On 04/08/2022 | Bond Future            | 118.45386 | 118.45386  |           | 118.42116    | 118.42116      |                   |            | 0.00  | 0.00          | 0                | 16,569.00     |
| I2046            | On 03/11/2022 | Bond Future            | 118.26150 | 118.26150  |           | 118.19363    | 118.19363      |                   |            | 0.00  | 0.00          | 0                | 1,566.00      |
| I2046            | On 02/02/2023 | Bond Future            | 120.26798 | 120.26798  |           | 120.13721    | 120.13721      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2046            | On 04/05/2023 | Bond Future            | 120.58043 | 120.58043  |           | 120.35491    | 120.35491      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2050            | On 04/08/2022 | Bond Future            | 120.22515 | 120.22515  |           | 120.19162    | 120.19162      |                   |            | 0.00  | 30,056,287.50 | 250              | 11,293.00     |
| I2050            | On 03/11/2022 | Bond Future            | 122.01435 | 122.01435  |           | 121.94507    | 121.94507      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2050            | On 02/02/2023 | Bond Future            | 121.98183 | 121.98183  |           | 121.84805    | 121.84805      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2050            | On 04/05/2023 | Bond Future            | 124.34329 | 124.34329  |           | 124.11301    | 124.11301      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| IGOV             | On 04/08/2022 | Index Future           | 320.62400 | 320.62400  |           | 320.38700    | 320.38700      |                   |            | 0.00  | 0.00          | 0                | 759.00        |
| IGOV             | On 03/11/2022 | Index Future           | 325.43700 | 325.43700  |           | 325.10400    | 325.10400      |                   |            | 0.00  | 0.00          | 0                | 16.00         |
| IGOV             | On 02/02/2023 | Index Future           | 330.94700 | 330.94700  |           | 330.44100    | 330.44100      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| IGOV             | On 04/05/2023 | Index Future           | 337.33600 | 337.33600  |           | 336.56700    | 336.56700      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/07/2022 | Jibar Tradeable Future | 5.08500   | 94.91500   |           | 5.09500      | 94.90500       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/08/2022 | Jibar Tradeable Future | 5.56000   | 94.44000   |           | 5.58000      | 94.42000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2022 | Jibar Tradeable Future | 5.73500   | 94.26500   |           | 5.76500      | 94.23500       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/10/2022 | Jibar Tradeable Future | 6.14000   | 93.86000   |           | 6.19000      | 93.81000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 16/11/2022 | Jibar Tradeable Future | 6.25000   | 93.75000   |           | 6.29000      | 93.71000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/12/2022 | Jibar Tradeable Future | 6.66500   | 93.33500   |           | 6.72500      | 93.27500       |                   |            | 0.00  | 0.00          | 0                | 68.00         |
| JIBAR FUTURE     | On 15/03/2023 | Jibar Tradeable Future | 7.12000   | 92.88000   |           | 7.19000      | 92.81000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/06/2023 | Jibar Tradeable Future | 7.60500   | 92.39500   |           | 7.67500      | 92.32500       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2023 | Jibar Tradeable Future | 7.73000   | 92.27000   |           | 7.81000      | 92.19000       |                   |            | 0.00  | 0.00          | 0                | 75.00         |
| JIBAR FUTURE     | On 20/12/2023 | Jibar Tradeable Future | 7.93000   | 92.07000   |           | 8.02000      | 91.98000       |                   |            | 0.00  | 0.00          | 0                | 172.00        |
| JIBAR FUTURE     | On 20/03/2024 | Jibar Tradeable Future | 8.15000   | 91.85000   |           | 8.10500      | 91.89500       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/06/2024 | Jibar Tradeable Future | 8.21500   | 91.78500   |           | 8.25500      | 91.74500       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 04/08/2022 | Bond Future            | 8.69095   | 107.86721  |           | 8.78120      | 107.53279      |                   | 5.11       | 0.00  | 0.00          | 0                | 81,530.00     |
| R186             | On 04/08/2022 | Bond Future            | 6.96      | Call       | 0.93000   | 0.00093      | 0.61000        | 0.00061           | 0.930      | 5.81  | 0.00          | 0                | 3,600.00      |
| R186             | On 04/08/2022 | Bond Future            | 7.96      | Call       | 61.86000  | 0.06186      | 43.14000       | 0.04314           | 61.860     | 5.00  | 0.07          | 0                | 3,600.00      |
| R186             | On 04/08/2022 | Bond Future            | 9.78      | Put        | 26.72000  | 0.02672      | 41.50000       | 0.04150           | 26.720     | 5.80  | 0.03          | 0                | 3,600.00      |
| R186             | On 03/11/2022 | Bond Future            | 8.89032   | 109.44634  |           | 8.99646      | 109.07539      |                   | 4.92       | 0.00  | 0.00          | 0                | 11,166.00     |

| 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 03/11/2022 | Bond Future        | 8.23   | Call       | 407.32000   | 0.40732    |           | 331.64000    | 0.33164        | 407.320           | 4.63       | 0.23  | 0.00          | 0                | 4,310.00      |
| R186             | On 03/11/2022 | Bond Future        | 8.91   | Put        | 1,233.10000 | 1.23310    |           | 1,426.51000  | 1.42651        | 1,233.100         | 4.77       | 0.49  | 0.00          | 0                | 4,310.00      |
| R186             | On 02/02/2023 | Bond Future        |        |            | 9.05737     | 105.98295  |           | 9.18905      | 105.54989      |                   | 4.97       | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 04/05/2023 | Bond Future        |        |            | 9.16662     | 108.01691  |           | 9.33610      | 107.49330      |                   | 4.79       | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R197             | On 04/08/2022 | Bond Future        |        |            | 329.51286   | 329.51286  |           | 329.44936    | 329.44936      |                   |            | 0.00  | 0.00          | 0                | 859.00        |
| R197             | On 03/11/2022 | Bond Future        |        |            | 334.41684   | 334.41684  |           | 334.25558    | 334.25558      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R197             | On 02/02/2023 | Bond Future        |        |            | 331.36024   | 331.36024  |           | 331.02413    | 331.02413      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R197             | On 04/05/2023 | Bond Future        |        |            | 337.77889   | 337.77889  |           | 337.18037    | 337.18037      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R202             | On 04/08/2022 | Bond Future        |        |            | 248.08885   | 248.08885  |           | 247.55989    | 247.55989      |                   |            | 0.00  | 62,270,301.35 | 251              | 6,586.00      |
| R202             | On 03/11/2022 | Bond Future        |        |            | 251.78112   | 251.78112  |           | 251.17154    | 251.17154      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R202             | On 02/02/2023 | Bond Future        |        |            | 251.41474   | 251.41474  |           | 250.66491    | 250.66491      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R202             | On 04/05/2023 | Bond Future        |        |            | 256.28120   | 256.28120  |           | 255.32367    | 255.32367      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2023            | On 04/08/2022 | Bond Future        |        |            | 5.71244     | 104.52898  |           | 5.70481      | 104.53316      |                   | 0.58       | 0.00  | 27,073,005.82 | 259              | 24,331.00     |
| R2023            | On 03/11/2022 | Bond Future        |        |            | 5.52872     | 102.14218  |           | 5.61285      | 102.11625      |                   | 0.33       | 0.00  | 0.00          | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2030            | On 04/08/2022 | Bond Future        |        |            | 10.28181    | 88.51061   |           | 10.34564     | 88.20895       |                   | 8.40       | 0.00  | 33,279,989.36 | 376              | 96,523.00     |
| R2030            | On 04/08/2022 | Bond Future        | 8.30   | Call       | 0.03000     | 0.00003    |           | 0.02000      | 0.00002        | 0.030             | 7.96       | 0.00  | 0.00          | 0                | 800.00        |
| R2030            | On 04/08/2022 | Bond Future        | 9.05   | Call       | 5.79000     | 0.00579    |           | 4.33000      | 0.00433        | 5.790             | 7.82       | 0.01  | 0.00          | 0                | 800.00        |
| R2030            | On 04/08/2022 | Bond Future        | 10.95  | Put        | 163.19000   | 0.16319    |           | 209.97000    | 0.20997        | 163.190           | 8.85       | 0.12  | 0.00          | 0                | 800.00        |
| R2030            | On 03/11/2022 | Bond Future        |        |            | 10.47689    | 89.80790   |           | 10.54959     | 89.47552       |                   | 8.18       | 0.00  | 0.00          | 0                | 18,796.00     |
| R2030            | On 03/11/2022 | Bond Future        | 9.70   | Call       | 454.30000   | 0.45430    |           | 395.35000    | 0.39535        | 454.300           | 7.60       | 0.20  | 0.00          | 0                | 500.00        |
| R2030            | On 03/11/2022 | Bond Future        | 10.20  | Call       | 1,155.44000 | 1.15544    |           | 1,035.87000  | 1.03587        | 1,155.440         | 7.84       | 0.39  | 0.00          | 0                | 500.00        |
| R2030            | On 03/11/2022 | Bond Future        | 11.57  | Put        | 387.94000   | 0.38794    |           | 444.71000    | 0.44471        | 387.940           | 8.98       | 0.15  | 0.00          | 0                | 500.00        |
| R2030            | On 02/02/2023 | Bond Future        |        |            | 10.65498    | 87.30559   |           | 10.74198     | 86.92100       |                   | 8.21       | 0.00  | 0.00          | 0                | 0.00          |
| R2030            | On 02/02/2023 | Bond Future        | 8.81   | Call       | 144.74000   | 0.14474    |           | 123.17000    | 0.12317        | 144.740           | 7.76       | 0.06  | 0.00          | 0                | 102.00        |
| R2030            | On 02/02/2023 | Bond Future        | 9.08   | Call       | 238.89000   | 0.23889    |           | 205.50000    | 0.20550        | 238.890           | 7.75       | 0.10  | 0.00          | 0                | 400.00        |
| R2030            | On 02/02/2023 | Bond Future        | 9.66   | Put        | 5,160.02000 | 5.16002    |           | 5,471.48000  | 5.47148        | 5,160.020         | 7.68       | 0.79  | 0.00          | 0                | 102.00        |
| R2030            | On 02/02/2023 | Bond Future        | 9.83   | Call       | 769.09000   | 0.76909    |           | 680.17000    | 0.68017        | 769.090           | 7.66       | 0.25  | 0.00          | 0                | 400.00        |
| R2030            | On 02/02/2023 | Bond Future        | 9.94   | Put        | 4,136.97000 | 4.13697    |           | 4,421.44000  | 4.42144        | 4,136.970         | 7.65       | 0.72  | 0.00          | 0                | 102.00        |
| R2030            | On 02/02/2023 | Bond Future        | 11.16  | Put        | 1,317.23000 | 1.31723    |           | 1,455.94000  | 1.45594        | 1,317.230         | 8.31       | 0.34  | 0.00          | 0                | 400.00        |
| R2030            | On 04/05/2023 | Bond Future        |        |            | 10.80094    | 88.98382   |           | 10.90835     | 88.52382       |                   | 7.90       | 0.00  | 0.00          | 0                | 0.00          |
| R2030            | On 04/05/2023 | Bond Future        | 9.03   | Call       | 294.46000   | 0.29446    |           | 250.62000    | 0.25062        | 294.460           | 7.23       | 0.11  | 0.00          | 0                | 400.00        |

| 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 04/05/2023 | Bond Future        | 9.58   | Call       | 652.11000   | 0.65211    | 567.49000   | 0.56749      | 652.110        | 7.28              | 0.20       | 0.00          | 0           | 150.00           |               |
| R2030            | On 04/05/2023 | Bond Future        | 9.67   | Call       | 733.22000   | 0.73322    | 640.28000   | 0.64028      | 733.220        | 7.29              | 0.22       | 0.00          | 0           | 500.00           |               |
| R2030            | On 04/05/2023 | Bond Future        | 9.78   | Call       | 842.30000   | 0.84230    | 738.61000   | 0.73861      | 842.300        | 7.30              | 0.24       | 0.00          | 0           | 400.00           |               |
| R2030            | On 04/05/2023 | Bond Future        | 10.00  | Call       | 1,095.16000 | 1.09516    | 968.12000   | 0.96812      | 1,095.160      | 7.32              | 0.30       | 0.00          | 0           | 1,080.00         |               |
| R2030            | On 04/05/2023 | Bond Future        | 10.42  | Call       | 1,782.80000 | 1.78280    | 1,604.29000 | 1.60429      | 1,782.800      | 7.56              | 0.41       | 0.00          | 0           | 500.00           |               |
| R2030            | On 04/05/2023 | Bond Future        | 11.34  | Put        | 1,664.05000 | 1.66405    | 1,835.72000 | 1.83572      | 1,664.050      | 8.11              | 0.35       | 0.00          | 0           | 150.00           |               |
| R2030            | On 04/05/2023 | Bond Future        | 11.62  | Put        | 1,334.21000 | 1.33421    | 1,478.34000 | 1.47834      | 1,334.210      | 8.36              | 0.29       | 0.00          | 0           | 400.00           |               |
| R2030            | On 04/05/2023 | Bond Future        | 12.04  | Put        | 968.70000   | 0.96870    | 1,078.79000 | 1.07879      | 968.700        | 8.78              | 0.22       | 0.00          | 0           | 1,080.00         |               |
| R2030            | On 04/05/2023 | Bond Future        | 12.50  | Put        | 693.53000   | 0.69353    | 775.39000   | 0.77539      | 693.530        | 9.29              | 0.16       | 0.00          | 0           | 500.00           |               |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2032            | On 04/08/2022 | Bond Future        |        |            | 10.72252    | 88.31981   | 10.78085    | 88.00986     |                | 9.48              | 0.00       | 36,917,680.58 | 418         | 90,193.00        |               |
| R2032            | On 04/08/2022 | Bond Future        | 8.97   | Call       | 0.11000     | 0.00011    | 0.08000     | 0.00008      | 0.110          | 8.62              | 0.00       | 0.00          | 0           | 800.00           |               |
| R2032            | On 04/08/2022 | Bond Future        | 9.72   | Call       | 16.87000    | 0.01687    | 13.01000    | 0.01301      | 16.870         | 8.37              | 0.02       | 0.00          | 0           | 800.00           |               |
| R2032            | On 04/08/2022 | Bond Future        | 9.80   | Call       | 26.06000    | 0.02606    | 20.23000    | 0.02023      | 26.060         | 8.34              | 0.03       | 0.00          | 0           | 900.00           |               |
| R2032            | On 04/08/2022 | Bond Future        | 10.50  | Call       | 591.37000   | 0.59137    | 504.20000   | 0.50420      | 591.370        | 8.82              | 0.34       | 0.00          | 0           | 900.00           |               |
| R2032            | On 04/08/2022 | Bond Future        | 10.70  | Put        | 1,178.93000 | 1.17893    | 1,356.54000 | 1.35654      | 1,178.930      | 9.13              | 0.51       | 0.00          | 0           | 7,500.00         |               |
| R2032            | On 04/08/2022 | Bond Future        | 11.00  | Put        | 564.15000   | 0.56415    | 675.10000   | 0.67510      | 564.150        | 9.48              | 0.30       | 0.00          | 0           | 7,500.00         |               |
| R2032            | On 04/08/2022 | Bond Future        | 11.60  | Put        | 98.73000    | 0.09873    | 127.96000   | 0.12796      | 98.730         | 10.33             | 0.07       | 0.00          | 0           | 800.00           |               |
| R2032            | On 03/11/2022 | Bond Future        |        |            | 10.91214    | 85.46245   | 10.97799    | 85.12245     |                | 9.60              | 0.00       | 0.00          | 0           | 84,030.00        |               |
| R2032            | On 03/11/2022 | Bond Future        | 9.31   | Call       | 54.34000    | 0.05434    | 45.47000    | 0.04547      | 54.340         | 8.62              | 0.03       | 0.00          | 0           | 180.00           |               |
| R2032            | On 03/11/2022 | Bond Future        | 9.36   | Call       | 62.80000    | 0.06280    | 52.68000    | 0.05268      | 62.800         | 8.61              | 0.04       | 0.00          | 0           | 454.00           |               |
| R2032            | On 03/11/2022 | Bond Future        | 9.46   | Call       | 83.21000    | 0.08321    | 70.15000    | 0.07015      | 83.210         | 8.59              | 0.05       | 0.00          | 0           | 500.00           |               |
| R2032            | On 03/11/2022 | Bond Future        | 9.92   | Call       | 267.80000   | 0.26780    | 230.99000   | 0.23099      | 267.800        | 8.49              | 0.13       | 0.00          | 0           | 750.00           |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.11  | Put        | 4,701.06000 | 4.70106    | 4,988.20000 | 4.98820      | 4,701.060      | 8.45              | 0.82       | 0.00          | 0           | 454.00           |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.16  | Put        | 4,471.03000 | 4.47103    | 4,753.27000 | 4.75327      | 4,471.030      | 8.44              | 0.81       | 0.00          | 0           | 180.00           |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.21  | Call       | 504.63000   | 0.50463    | 441.67000   | 0.44167      | 504.630        | 8.43              | 0.21       | 0.00          | 0           | 500.00           |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.49  | Put        | 3,156.98000 | 3.15698    | 3,397.18000 | 3.39718      | 3,156.980      | 8.74              | 0.68       | 0.00          | 0           | 454.00           |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.56  | Put        | 2,920.17000 | 2.92017    | 3,150.23000 | 3.15023      | 2,920.170      | 8.83              | 0.65       | 0.00          | 0           | 180.00           |               |
| R2032            | On 03/11/2022 | Bond Future        | 10.67  | Call       | 1,308.91000 | 1.30891    | 1,182.73000 | 1.18273      | 1,308.910      | 8.97              | 0.40       | 0.00          | 0           | 750.00           |               |
| R2032            | On 03/11/2022 | Bond Future        | 11.55  | Put        | 801.49000   | 0.80149    | 897.24000   | 0.89724      | 801.490        | 9.91              | 0.25       | 0.00          | 0           | 500.00           |               |
| R2032            | On 03/11/2022 | Bond Future        | 12.30  | Put        | 286.33000   | 0.28633    | 326.97000   | 0.32697      | 286.330        | 11.02             | 0.10       | 0.00          | 0           | 750.00           |               |
| R2032            | On 02/02/2023 | Bond Future        |        |            | 11.08326    | 86.89473   | 11.16101    | 86.50415     |                | 9.23              | 0.00       | 0.00          | 0           | 0.00             |               |
| R2032            | On 02/02/2023 | Bond Future        | 9.31   | Call       | 134.63000   | 0.13463    | 115.08000   | 0.11508      | 134.630        | 8.27              | 0.06       | 0.00          | 0           | 454.00           |               |
| R2032            | On 02/02/2023 | Bond Future        | 9.47   | Call       | 189.80000   | 0.18980    | 163.41000   | 0.16341      | 189.800        | 8.28              | 0.08       | 0.00          | 0           | 500.00           |               |
| R2032            | On 02/02/2023 | Bond Future        | 9.92   | Call       | 450.09000   | 0.45009    | 395.13000   | 0.39513      | 450.090        | 8.31              | 0.16       | 0.00          | 0           | 750.00           |               |
| R2032            | On 02/02/2023 | Bond Future        | 10.16  | Put        | 5,501.68000 | 5.50168    | 5,815.89000 | 5.81589      | 5,501.680      | 8.33              | 0.79       | 0.00          | 0           | 454.00           |               |
| R2032            | On 02/02/2023 | Bond Future        | 10.22  | Call       | 740.35000   | 0.74035    | 657.96000   | 0.65796      | 740.350        | 8.34              | 0.23       | 0.00          | 0           | 500.00           |               |
| R2032            | On 02/02/2023 | Bond Future        | 10.50  | Put        | 4,182.17000 | 4.18217    | 4,457.16000 | 4.45716      | 4,182.170      | 8.59              | 0.68       | 0.00          | 0           | 454.00           |               |
| R2032            | On 02/02/2023 | Bond Future        | 10.67  | Call       | 1,503.17000 | 1.50317    | 1,365.89000 | 1.36589      | 1,503.170      | 8.75              | 0.38       | 0.00          | 0           | 750.00           |               |
| R2032            | On 02/02/2023 | Bond Future        | 11.84  | Put        | 1,172.65000 | 1.17265    | 1,288.34000 | 1.28834      | 1,172.650      | 9.81              | 0.27       | 0.00          | 0           | 500.00           |               |
| R2032            | On 02/02/2023 | Bond Future        | 12.75  | Put        | 498.12000   | 0.49812    | 553.78000   | 0.55378      | 498.120        | 11.02             | 0.13       | 0.00          | 0           | 750.00           |               |
| R2032            | On 04/05/2023 | Bond Future        |        |            | 11.22254    | 84.40318   | 11.31730    | 83.93903     |                | 9.29              | 0.00       | 0.00          | 0           | 0.00             |               |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 04/08/2022 | Bond Future        |        |            | 11.08223    | 89.14253   |           | 11.11997     | 88.91750       |                   | 10.60      | 0.00  | 21,215,922.14 | 238              | 129,688.00    |
| R2035            | On 04/08/2022 | Bond Future        | 9.53   | Call       | 0.47000     | 0.00047    |           | 0.41000      | 0.00041        | 0.470             | 9.46       | 0.00  | 0.00          | 0                | 400.00        |
| R2035            | On 04/08/2022 | Bond Future        | 9.84   | Call       | 4.11000     | 0.00411    |           | 3.56000      | 0.00356        | 4.110             | 9.33       | 0.00  | 0.00          | 0                | 100.00        |
| R2035            | On 04/08/2022 | Bond Future        | 10.53  | Call       | 195.00000   | 0.19500    |           | 173.44000    | 0.17344        | 195.000           | 9.53       | 0.13  | 0.00          | 0                | 400.00        |
| R2035            | On 04/08/2022 | Bond Future        | 10.64  | Put        | 3,013.18000 | 3.01318    |           | 3,205.99000  | 3.20599        | 3,013.180         | 9.68       | 0.81  | 0.00          | 0                | 100.00        |
| R2035            | On 04/08/2022 | Bond Future        | 11.13  | Put        | 1,150.34000 | 1.15034    |           | 1,270.97000  | 1.27097        | 1,150.340         | 10.45      | 0.46  | 0.00          | 0                | 100.00        |
| R2035            | On 04/08/2022 | Bond Future        | 12.18  | Put        | 65.93000    | 0.06593    |           | 80.36000     | 0.08036        | 65.930            | 12.21      | 0.04  | 0.00          | 0                | 400.00        |
| R2035            | On 03/11/2022 | Bond Future        |        |            | 11.26338    | 85.96184   |           | 11.30705     | 85.70807       |                   | 10.77      | 0.00  | 0.00          | 0                | 3,720.00      |
| R2035            | On 03/11/2022 | Bond Future        | 9.82   | Call       | 86.46000    | 0.08646    |           | 77.51000     | 0.07751        | 86.460            | 9.46       | 0.04  | 0.00          | 0                | 582.00        |
| R2035            | On 03/11/2022 | Bond Future        | 10.30  | Call       | 303.95000   | 0.30395    |           | 276.43000    | 0.27643        | 303.950           | 9.35       | 0.13  | 0.00          | 0                | 1,000.00      |
| R2035            | On 03/11/2022 | Bond Future        | 10.57  | Put        | 4,755.50000 | 4.75550    |           | 4,962.45000  | 4.96245        | 4,755.500         | 9.42       | 0.79  | 0.00          | 0                | 582.00        |
| R2035            | On 03/11/2022 | Bond Future        | 10.99  | Put        | 3,034.33000 | 3.03433    |           | 3,198.08000  | 3.19808        | 3,034.330         | 10.12      | 0.61  | 0.00          | 0                | 582.00        |
| R2035            | On 03/11/2022 | Bond Future        | 11.05  | Call       | 1,575.33000 | 1.57533    |           | 1,478.76000  | 1.47876        | 1,575.330         | 10.21      | 0.42  | 0.00          | 0                | 1,000.00      |
| R2035            | On 03/11/2022 | Bond Future        | 12.68  | Put        | 337.23000   | 0.33723    |           | 369.04000    | 0.36904        | 337.230           | 12.63      | 0.10  | 0.00          | 0                | 1,000.00      |
| R2035            | On 02/02/2023 | Bond Future        |        |            | 11.43114    | 87.40146   |           | 11.48461     | 87.09838       |                   | 10.31      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 02/02/2023 | Bond Future        | 9.81   | Call       | 189.64000   | 0.18964    |           | 171.03000    | 0.17103        | 189.640           | 9.11       | 0.07  | 0.00          | 0                | 582.00        |
| R2035            | On 02/02/2023 | Bond Future        | 9.89   | Call       | 225.90000   | 0.22590    |           | 204.24000    | 0.20424        | 225.900           | 9.12       | 0.08  | 0.00          | 0                | 400.00        |
| R2035            | On 02/02/2023 | Bond Future        | 10.30  | Call       | 508.83000   | 0.50883    |           | 465.72000    | 0.46572        | 508.830           | 9.18       | 0.16  | 0.00          | 0                | 1,000.00      |
| R2035            | On 02/02/2023 | Bond Future        | 10.64  | Call       | 938.02000   | 0.93802    |           | 868.29000    | 0.86829        | 938.020           | 9.39       | 0.25  | 0.00          | 0                | 400.00        |
| R2035            | On 02/02/2023 | Bond Future        | 10.66  | Put        | 5,522.92000 | 5.52292    |           | 5,754.43000  | 5.75443        | 5,522.920         | 9.41       | 0.74  | 0.00          | 0                | 582.00        |
| R2035            | On 02/02/2023 | Bond Future        | 11.05  | Call       | 1,784.04000 | 1.78404    |           | 1,674.33000  | 1.67433        | 1,784.040         | 9.89       | 0.39  | 0.00          | 0                | 1,000.00      |
| R2035            | On 02/02/2023 | Bond Future        | 11.06  | Put        | 3,955.59000 | 3.95559    |           | 4,147.96000  | 4.14796        | 3,955.590         | 9.90       | 0.61  | 0.00          | 0                | 582.00        |
| R2035            | On 02/02/2023 | Bond Future        | 11.98  | Put        | 1,644.32000 | 1.64432    |           | 1,750.56000  | 1.75056        | 1,644.320         | 10.82      | 0.32  | 0.00          | 0                | 400.00        |
| R2035            | On 02/02/2023 | Bond Future        | 13.22  | Put        | 529.40000   | 0.52940    |           | 570.34000    | 0.57034        | 529.400           | 12.68      | 0.12  | 0.00          | 0                | 1,000.00      |
| R2035            | On 04/05/2023 | Bond Future        |        |            | 11.56232    | 84.57935   |           | 11.62979     | 84.20482       |                   | 10.36      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 04/05/2023 | Bond Future        | 9.85   | Call       | 320.27000   | 0.32027    |           | 287.45000    | 0.28745        | 320.270           | 9.24       | 0.10  | 0.00          | 0                | 400.00        |
| R2035            | On 04/05/2023 | Bond Future        | 10.42  | Call       | 811.09000   | 0.81109    |           | 740.70000    | 0.74070        | 811.090           | 9.40       | 0.20  | 0.00          | 0                | 500.00        |
| R2035            | On 04/05/2023 | Bond Future        | 10.60  | Call       | 1,043.71000 | 1.04371    |           | 957.92000    | 0.95792        | 1,043.710         | 9.45       | 0.25  | 0.00          | 0                | 400.00        |
| R2035            | On 04/05/2023 | Bond Future        | 11.17  | Call       | 2,159.34000 | 2.15934    |           | 2,015.18000  | 2.01518        | 2,159.340         | 9.89       | 0.41  | 0.00          | 0                | 500.00        |
| R2035            | On 04/05/2023 | Bond Future        | 12.46  | Put        | 1,514.01000 | 1.51401    |           | 1,622.01000  | 1.62201        | 1,514.010         | 11.08      | 0.27  | 0.00          | 0                | 400.00        |
| R2035            | On 04/05/2023 | Bond Future        | 13.18  | Put        | 863.98000   | 0.86398    |           | 930.75000    | 0.93075        | 863.980           | 12.06      | 0.16  | 0.00          | 0                | 500.00        |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2037            | On 04/08/2022 | Bond Future        |        |            | 11.28681    | 80.57385   |           | 11.30414     | 80.46995       |                   | 11.88      | 0.00  | 24,333,302.70 | 302              | 139,495.00    |
| R2037            | On 04/08/2022 | Bond Future        | 10.10  | Call       | 6.35000     | 0.00635    |           | 6.28000      | 0.00628        | 6.350             | 10.45      | 0.01  | 0.00          | 0                | 50.00         |
| R2037            | On 04/08/2022 | Bond Future        | 10.90  | Put        | 2,762.37000 | 2.76237    |           | 2,853.37000  | 2.85337        | 2,762.370         | 10.85      | 0.77  | 0.00          | 0                | 50.00         |
| R2037            | On 04/08/2022 | Bond Future        | 11.21  | Call       | 1,061.72000 | 1.06172    |           | 1,029.82000  | 1.02982        | 1,061.720         | 11.44      | 0.45  | 0.00          | 0                | 1,050.00      |
| R2037            | On 04/08/2022 | Bond Future        | 11.42  | Put        | 947.91000   | 0.94791    |           | 1,004.16000  | 1.00416        | 947.910           | 11.77      | 0.40  | 0.00          | 0                | 50.00         |
| R2037            | On 04/08/2022 | Bond Future        | 11.95  | Put        | 232.25000   | 0.23225    |           | 254.68000    | 0.25468        | 232.250           | 12.66      | 0.13  | 0.00          | 0                | 1,050.00      |
| R2037            | On 03/11/2022 | Bond Future        |        |            | 11.45779    | 81.75503   |           | 11.47989     | 81.62563       |                   | 11.48      | 0.00  | 0.00          | 0                | 2,000.00      |
| R2037            | On 02/02/2023 | Bond Future        |        |            | 11.61601    | 78.86794   |           | 11.64645     | 78.69376       |                   | 11.62      | 0.00  | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM Yield   | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2037            | On 04/05/2023 | Bond Future        |        |            | 11.74894    | 80.38573   |           | 11.79160     | 80.14636       |                   | 11.11      | 0.00  | 0.00          | 0                | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 04/08/2022 | Bond Future        |        |            | 11.39384    | 82.25902   |           | 11.43666     | 81.98424       |                   | 12.52      | 0.00  | 0.00          | 0                | 125,103.00    |
| R2040            | On 04/08/2022 | Bond Future        | 9.70   | Call       | 0.17000     | 0.00017    |           | 0.14000      | 0.00014        | 0.170             | 11.20      | 0.00  | 0.00          | 0                | 460.00        |
| R2040            | On 04/08/2022 | Bond Future        | 10.70  | Call       | 112.71000   | 0.11271    |           | 97.27000     | 0.09727        | 112.710           | 11.13      | 0.08  | 0.00          | 0                | 460.00        |
| R2040            | On 04/08/2022 | Bond Future        | 12.24  | Put        | 163.07000   | 0.16307    |           | 196.35000    | 0.19635        | 163.070           | 14.00      | 0.09  | 0.00          | 0                | 460.00        |
| R2040            | On 03/11/2022 | Bond Future        |        |            | 11.55978    | 83.46494   |           | 11.60817     | 83.16164       |                   | 12.10      | 0.00  | 0.00          | 0                | 3,965.00      |
| R2040            | On 03/11/2022 | Bond Future        | 10.70  | Call       | 423.68000   | 0.42368    |           | 382.58000    | 0.38258        | 423.680           | 10.45      | 0.16  | 0.00          | 0                | 1,100.00      |
| R2040            | On 03/11/2022 | Bond Future        | 10.80  | Call       | 543.52000   | 0.54352    |           | 493.22000    | 0.49322        | 543.520           | 10.54      | 0.19  | 0.00          | 0                | 1,500.00      |
| R2040            | On 03/11/2022 | Bond Future        | 11.20  | Call       | 1,343.55000 | 1.34355    |           | 1,245.64000  | 1.24564        | 1,343.550         | 11.30      | 0.36  | 0.00          | 0                | 1,100.00      |
| R2040            | On 03/11/2022 | Bond Future        | 11.50  | Call       | 2,208.55000 | 2.20855    |           | 2,072.00000  | 2.07200        | 2,208.550         | 11.79      | 0.49  | 0.00          | 0                | 1,500.00      |
| R2040            | On 03/11/2022 | Bond Future        | 12.52  | Put        | 698.30000   | 0.69830    |           | 762.12000    | 0.76212        | 698.300           | 13.40      | 0.18  | 0.00          | 0                | 1,100.00      |
| R2040            | On 02/02/2023 | Bond Future        |        |            | 11.71350    | 80.35623   |           | 11.77091     | 80.00447       |                   | 12.27      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 02/02/2023 | Bond Future        | 10.21  | Call       | 271.83000   | 0.27183    |           | 244.32000    | 0.24432        | 271.830           | 10.86      | 0.09  | 0.00          | 0                | 400.00        |
| R2040            | On 02/02/2023 | Bond Future        | 10.96  | Call       | 1,117.76000 | 1.11776    |           | 1,031.12000  | 1.03112        | 1,117.760         | 11.27      | 0.27  | 0.00          | 0                | 400.00        |
| R2040            | On 02/02/2023 | Bond Future        | 12.27  | Put        | 1,807.91000 | 1.80791    |           | 1,930.22000  | 1.93022        | 1,807.910         | 12.93      | 0.32  | 0.00          | 0                | 400.00        |
| R2040            | On 04/05/2023 | Bond Future        |        |            | 11.84267    | 81.90309   |           | 11.91277     | 81.48168       |                   | 11.74      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 04/05/2023 | Bond Future        | 10.17  | Call       | 379.35000   | 0.37935    |           | 339.80000    | 0.33980        | 379.350           | 10.48      | 0.10  | 0.00          | 0                | 400.00        |
| R2040            | On 04/05/2023 | Bond Future        | 10.73  | Call       | 939.02000   | 0.93902    |           | 856.02000    | 0.85602        | 939.020           | 10.66      | 0.21  | 0.00          | 0                | 500.00        |
| R2040            | On 04/05/2023 | Bond Future        | 10.92  | Call       | 1,220.50000 | 1.22050    |           | 1,118.65000  | 1.11865        | 1,220.500         | 10.72      | 0.26  | 0.00          | 0                | 400.00        |
| R2040            | On 04/05/2023 | Bond Future        | 11.48  | Call       | 2,471.75000 | 2.47175    |           | 2,304.37000  | 2.30437        | 2,471.750         | 11.27      | 0.42  | 0.00          | 0                | 500.00        |
| R2040            | On 04/05/2023 | Bond Future        | 12.78  | Put        | 1,646.25000 | 1.64625    |           | 1,765.53000  | 1.76553        | 1,646.250         | 12.67      | 0.26  | 0.00          | 0                | 400.00        |
| R2040            | On 04/05/2023 | Bond Future        | 13.45  | Put        | 1,001.78000 | 1.00178    |           | 1,079.48000  | 1.07948        | 1,001.780         | 13.71      | 0.17  | 0.00          | 0                | 500.00        |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 04/08/2022 | Bond Future        |        |            | 11.41391    | 79.04493   |           | 11.45153     | 78.79973       |                   | 13.22      | 0.00  | 5,533,145.10  | 70               | 88,448.00     |
| R2044            | On 03/11/2022 | Bond Future        |        |            | 11.57134    | 80.20372   |           | 11.61409     | 79.93148       |                   | 12.78      | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 03/11/2022 | Bond Future        | 10.60  | Call       | 327.22000   | 0.32722    |           | 298.33000    | 0.29833        | 327.220           | 11.07      | 0.13  | 0.00          | 0                | 1,600.00      |
| R2044            | On 03/11/2022 | Bond Future        | 11.30  | Call       | 1,603.29000 | 1.60329    |           | 1,505.67000  | 1.50567        | 1,603.290         | 12.12      | 0.40  | 0.00          | 0                | 1,600.00      |
| R2044            | On 02/02/2023 | Bond Future        |        |            | 11.71691    | 77.16560   |           | 11.76805     | 76.84710       |                   | 12.97      | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 04/05/2023 | Bond Future        |        |            | 11.83886    | 78.65123   |           | 11.90184     | 78.26612       |                   | 12.42      | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 04/08/2022 | Bond Future        |        |            | 11.36327    | 82.23033   |           | 11.38541     | 82.08212       |                   | 12.95      | 0.00  | 15,130,380.72 | 184              | 200,538.00    |
| R2048            | On 04/08/2022 | Bond Future        | 10.20  | Call       | 6.67000     | 0.00667    |           | 6.39000      | 0.00639        | 6.670             | 11.35      | 0.01  | 0.00          | 0                | 1,700.00      |
| R2048            | On 04/08/2022 | Bond Future        | 10.30  | Call       | 12.59000    | 0.01259    |           | 12.00000     | 0.01200        | 12.590            | 11.30      | 0.01  | 0.00          | 0                | 1,200.00      |
| R2048            | On 04/08/2022 | Bond Future        | 10.90  | Call       | 324.51000   | 0.32451    |           | 308.28000    | 0.30828        | 324.510           | 11.83      | 0.18  | 0.00          | 0                | 1,700.00      |
| R2048            | On 04/08/2022 | Bond Future        | 11.00  | Call       | 479.46000   | 0.47946    |           | 456.30000    | 0.45630        | 479.460           | 11.99      | 0.24  | 0.00          | 0                | 1,200.00      |
| R2048            | On 04/08/2022 | Bond Future        | 11.00  | Put        | 2,983.47000 | 2.98347    |           | 3,108.52000  | 3.10852        | 2,983.470         | 11.99      | 0.76  | 0.00          | 0                | 50.00         |
| R2048            | On 03/11/2022 | Bond Future        |        |            | 11.51915    | 79.01164   |           | 11.54575     | 78.83783       |                   | 13.23      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 02/02/2023 | Bond Future        |        |            | 11.66326    | 80.33508   |           | 11.69742     | 80.11690       |                   | 12.70      | 0.00  | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM Yield   | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2048            | On 04/05/2023 | Bond Future        |        |            | 11.77608    | 77.44123   |           | 11.82113     | 77.15856       |                   | 12.86      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 04/08/2022 | Bond Future        |        |            | 11.10170    | 68.54624   |           | 11.13916     | 68.35168       |                   | 11.98      | 0.00  | 0.00          | 0                | 23,438.00     |
| R209             | On 03/11/2022 | Bond Future        |        |            | 11.26310    | 66.40556   |           | 11.30585     | 66.18834       |                   | 12.14      | 0.00  | 0.00          | 0                | 4,135.00      |
| R209             | On 03/11/2022 | Bond Future        | 9.25   | Call       | 11.35000    | 0.01135    |           | 10.03000     | 0.01003        | 11.350            | 10.75      | 0.01  | 0.00          | 0                | 9,500.00      |
| R209             | On 03/11/2022 | Bond Future        | 10.00  | Put        | 7,023.94000 | 7.02394    |           | 7,229.23000  | 7.22923        | 7,023.940         | 10.62      | 0.93  | 0.00          | 0                | 9,500.00      |
| R209             | On 03/11/2022 | Bond Future        | 11.00  | Put        | 2,618.21000 | 2.61821    |           | 2,757.28000  | 2.75728        | 2,618.210         | 11.43      | 0.60  | 0.00          | 0                | 9,500.00      |
| R209             | On 02/02/2023 | Bond Future        |        |            | 11.40841    | 67.51835   |           | 11.45976     | 67.26260       |                   | 11.67      | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 04/05/2023 | Bond Future        |        |            | 11.52729    | 65.66308   |           | 11.59103     | 65.35107       |                   | 11.71      | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R210             | On 04/08/2022 | Bond Future        |        |            | 224.12496   | 224.12496  |           | 224.07066    | 224.07066      |                   |            | 0.00  | 67,685,737.92 | 302              | 1,025.00      |
| R210             | On 03/11/2022 | Bond Future        |        |            | 224.49637   | 224.49637  |           | 224.37570    | 224.37570      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R210             | On 02/02/2023 | Bond Future        |        |            | 228.30477   | 228.30477  |           | 228.06482    | 228.06482      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R210             | On 04/05/2023 | Bond Future        |        |            | 229.66700   | 229.66700  |           | 229.24757    | 229.24757      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R213             | On 04/08/2022 | Bond Future        |        |            | 10.58322    | 83.24276   |           | 10.64669     | 82.93864       |                   | 9.14       | 0.00  | 9,323,189.12  | 112              | 29,856.00     |
| R213             | On 03/11/2022 | Bond Future        |        |            | 10.77548    | 80.92340   |           | 10.84693     | 80.59097       |                   | 9.24       | 0.00  | 0.00          | 0                | 0.00          |
| R213             | On 03/11/2022 | Bond Future        | 9.13   | Call       | 55.08000    | 0.05508    |           | 45.77000     | 0.04577        | 55.080            | 8.54       | 0.03  | 0.00          | 0                | 200.00        |
| R213             | On 03/11/2022 | Bond Future        | 9.19   | Call       | 64.80000    | 0.06480    |           | 54.00000     | 0.05400        | 64.800            | 8.53       | 0.04  | 0.00          | 0                | 476.00        |
| R213             | On 03/11/2022 | Bond Future        | 9.84   | Put        | 4,831.51000 | 4.83151    |           | 5,120.74000  | 5.12074        | 4,831.510         | 8.38       | 0.85  | 0.00          | 0                | 476.00        |
| R213             | On 03/11/2022 | Bond Future        | 9.98   | Put        | 4,238.82000 | 4.23882    |           | 4,516.02000  | 4.51602        | 4,238.820         | 8.35       | 0.81  | 0.00          | 0                | 200.00        |
| R213             | On 03/11/2022 | Bond Future        | 10.19  | Put        | 3,450.21000 | 3.45021    |           | 3,703.66000  | 3.70366        | 3,450.210         | 8.52       | 0.74  | 0.00          | 0                | 476.00        |
| R213             | On 03/11/2022 | Bond Future        | 10.37  | Put        | 2,854.95000 | 2.85495    |           | 3,085.16000  | 3.08516        | 2,854.950         | 8.70       | 0.66  | 0.00          | 0                | 200.00        |
| R213             | On 02/02/2023 | Bond Future        |        |            | 10.95272    | 82.27824   |           | 11.03689     | 81.89791       |                   | 8.89       | 0.00  | 0.00          | 0                | 0.00          |
| R213             | On 02/02/2023 | Bond Future        | 9.16   | Call       | 140.79000   | 0.14079    |           | 119.78000    | 0.11978        | 140.790           | 8.16       | 0.06  | 0.00          | 0                | 476.00        |
| R213             | On 02/02/2023 | Bond Future        | 10.01  | Put        | 5,056.42000 | 5.05642    |           | 5,361.61000  | 5.36161        | 5,056.420         | 8.15       | 0.78  | 0.00          | 0                | 476.00        |
| R213             | On 02/02/2023 | Bond Future        | 10.35  | Put        | 3,838.32000 | 3.83832    |           | 4,107.83000  | 4.10783        | 3,838.320         | 8.23       | 0.69  | 0.00          | 0                | 476.00        |
| R213             | On 02/02/2023 | Bond Future        | 10.43  | Call       | 1,174.77000 | 1.17477    |           | 1,054.34000  | 1.05434        | 1,174.770         | 8.29       | 0.34  | 0.00          | 0                | 912.00        |
| R213             | On 02/02/2023 | Bond Future        | 12.20  | Put        | 647.42000   | 0.64742    |           | 722.89000    | 0.72289        | 647.420           | 9.86       | 0.18  | 0.00          | 0                | 912.00        |
| R213             | On 04/05/2023 | Bond Future        |        |            | 11.08928    | 80.30713   |           | 11.19138     | 79.85763       |                   | 8.93       | 0.00  | 0.00          | 0                | 0.00          |
| R213             | On 28/02/2031 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R213/R186        | On 28/02/2031 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |



| 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        |
|--------------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|----------------------|
| R214                           | On 04/08/2022 | Bond Future        | 11.39381  | 65.41293   |           | 11.43633     | 65.18686       |                   | 13.02      | 0.00  | 2,485,691.34          | 38               | 20,860.00            |
| R214                           | On 03/11/2022 | Bond Future        | 11.55090  | 63.08526   |           | 11.59858     | 62.83721       |                   | 13.27      | 0.00  | 0.00                  | 0                | 0.00                 |
| R214                           | On 02/02/2023 | Bond Future        | 11.69607  | 64.14176   |           | 11.75203     | 63.85655       |                   | 12.76      | 0.00  | 0.00                  | 0                | 0.00                 |
| R214                           | On 04/05/2023 | Bond Future        | 11.81015  | 62.07731   |           | 11.87769     | 61.73854       |                   | 12.88      | 0.00  | 0.00                  | 0                | 0.00                 |
| R214                           | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.00                 |
| R214/R209                      | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.00                 |
| <b>Total for Derivatives :</b> |               |                    |           |            |           |              |                |                   |            |       | <b>463,184,570.84</b> | <b>3,886</b>     | <b>297.000000000</b> |
| <b>Grand Total:</b>            |               |                    |           |            |           |              |                |                   |            |       | <b>463,184,570.84</b> | <b>3,886</b>     | <b>297.000000000</b> |