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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2022

| 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 03/11/2022 | Index Future | 815.76200   | 815.76200   |           | 819.18200    | 819.18200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 02/02/2023 | Index Future | 830.98600   | 830.98600   |           | 834.48200    | 834.48200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 04/05/2023 | Index Future | 848.06900   | 848.06900   |           | 851.64500    | 851.64500      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 03/08/2023 | Index Future | 865.71500   | 865.71500   |           | 869.36800    | 869.36800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 02/11/2023 | Index Future | 883.51400   | 883.51400   |           | 887.24200    | 887.24200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 03/11/2022 | Index Future | 925.55900   | 925.55900   |           | 934.55900    | 934.55900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 02/02/2023 | Index Future | 942.83200   | 942.83200   |           | 952.01400    | 952.01400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 04/05/2023 | Index Future | 962.21400   | 962.21400   |           | 971.59400    | 971.59400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 03/08/2023 | Index Future | 982.23600   | 982.23600   |           | 991.81400    | 991.81400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 02/11/2023 | Index Future | 1,002.43000 | 1,002.43000 |           | 1,012.20500  | 1,012.20500    |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 03/11/2022 | Index Future | 811.71000   | 811.71000   |           | 820.08600    | 820.08600      |                   |            | 0.00  | 0.00        | 0                | 123.00        |
| ALBI               | On 02/02/2023 | Index Future | 826.85900   | 826.85900   |           | 835.40300    | 835.40300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 04/05/2023 | Index Future | 843.85700   | 843.85700   |           | 852.58500    | 852.58500      |                   |            | 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 |
|------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| ALBI             | On 03/08/2023 | Index Future       | 861.41600 | 861.41600  |           | 870.32800    | 870.32800      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ALBI             | On 02/11/2023 | Index Future       | 879.12600 | 879.12600  |           | 888.22200    | 888.22200      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 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 03/11/2022 | Bond Future        | 12.80145  | 70.45606   |           | 12.62597     | 71.24960       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 02/02/2023 | Bond Future        | 13.00524  | 71.78823   |           | 12.82178     | 72.59786       |                   |            | 0.00  | 0.00          | 0                | 350.00        |
| ES33             | On 04/05/2023 | Bond Future        | 13.18306  | 69.48657   |           | 12.99153     | 70.31368       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 03/08/2023 | Bond Future        | 13.36432  | 70.95011   |           | 13.16437     | 71.79482       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 02/11/2023 | Bond Future        | 13.56338  | 68.62889   |           | 13.35447     | 69.49121       |                   |            | 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 03/11/2022 | Bond Future        | 13.07863  | 68.28340   |           | 12.90293     | 69.18792       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 02/02/2023 | Bond Future        | 13.25842  | 69.57585   |           | 13.07512     | 70.49855       |                   |            | 0.00  | 0.00          | 0                | 4,769.00      |
| ES42             | On 04/05/2023 | Bond Future        | 13.42332  | 66.76063   |           | 13.23210     | 67.70322       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 03/08/2023 | Bond Future        | 13.58599  | 68.16793   |           | 13.38681     | 69.13061       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 02/11/2023 | Bond Future        | 13.76418  | 65.32171   |           | 13.55634     | 66.30438       |                   |            | 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 03/11/2022 | GOVI               | 800.22200 | 800.22200  |           | 808.52800    | 808.52800      |                   |            | 0.00  | 24,006,660.00 | 3                | 870.00        |
| GOVI             | On 02/02/2023 | GOVI               | 815.15600 | 815.15600  |           | 823.62900    | 823.62900      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 04/05/2023 | GOVI               | 831.91400 | 831.91400  |           | 840.56800    | 840.56800      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 03/08/2023 | GOVI               | 849.22400 | 849.22400  |           | 858.06100    | 858.06100      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 02/11/2023 | GOVI               | 866.68400 | 866.68400  |           | 875.70300    | 875.70300      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 03/11/2022 | Bond Future        | 165.43614 | 165.43614  |           | 165.35323    | 165.35323      |                   |            | 0.00  | 0.00          | 0                | 7,182.00      |
| I2025            | On 02/02/2023 | Bond Future        | 166.85440 | 166.85440  |           | 166.77164    | 166.77164      |                   |            | 0.00  | 0.00          | 0                | 232.00        |
| I2025            | On 04/05/2023 | Bond Future        | 170.32589 | 170.32589  |           | 170.24297    | 170.24297      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 03/08/2023 | Bond Future        | 172.14248 | 172.14248  |           | 172.05533    | 172.05533      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 02/11/2023 | Bond Future        | 175.71908 | 175.71908  |           | 175.63012    | 175.63012      |                   |            | 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 03/11/2022 | Bond Future        | 119.40995 | 119.40995  |           | 119.38885    | 119.38885      |                   |            | 0.00  | 0.00          | 0                | 1,099.00      |
| I2029            | On 02/02/2023 | Bond Future        | 121.66779 | 121.66779  |           | 121.64811    | 121.64811      |                   |            | 0.00  | 0.00          | 0                | 728.00        |
| I2029            | On 04/05/2023 | Bond Future        | 122.89489 | 122.89489  |           | 122.87473    | 122.87473      |                   |            | 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 |
|------------------|---------------|------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2029            | On 03/08/2023 | Bond Future            | 125.48051 | 125.48051  |           | 125.46038    | 125.46038      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 02/11/2023 | Bond Future            | 126.73851 | 126.73851  |           | 126.71510    | 126.71510      |                   |            | 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 03/11/2022 | Bond Future            | 112.26908 | 112.26908  |           | 111.55676    | 111.55676      |                   |            | 0.00  | 0.00        | 0                | 1,415.00      |
| I2033            | On 02/02/2023 | Bond Future            | 114.39194 | 114.39194  |           | 113.66778    | 113.66778      |                   |            | 0.00  | 0.00        | 0                | 6,141.00      |
| I2033            | On 04/05/2023 | Bond Future            | 115.37973 | 115.37973  |           | 114.64067    | 114.64067      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 03/08/2023 | Bond Future            | 117.80731 | 117.80731  |           | 117.05302    | 117.05302      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 02/11/2023 | Bond Future            | 118.81532 | 118.81532  |           | 118.04265    | 118.04265      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 03/11/2022 | Bond Future            | 126.07715 | 126.07715  |           | 126.33154    | 126.33154      |                   |            | 0.00  | 0.00        | 0                | 5,628.00      |
| I2038            | On 02/02/2023 | Bond Future            | 126.53747 | 126.53747  |           | 126.79780    | 126.79780      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 04/05/2023 | Bond Future            | 129.17090 | 129.17090  |           | 129.43765    | 129.43765      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 03/08/2023 | Bond Future            | 129.90111 | 129.90111  |           | 130.17049    | 130.17049      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 02/11/2023 | Bond Future            | 132.60008 | 132.60008  |           | 132.87502    | 132.87502      |                   |            | 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 03/11/2022 | Bond Future            | 111.41034 | 111.41034  |           | 110.91091    | 110.91091      |                   |            | 0.00  | 557,051.70  | 5                | 16,546.00     |
| I2046            | On 02/02/2023 | Bond Future            | 113.51688 | 113.51688  |           | 113.00975    | 113.00975      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 04/05/2023 | Bond Future            | 113.83009 | 113.83009  |           | 113.31170    | 113.31170      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 03/08/2023 | Bond Future            | 116.22545 | 116.22545  |           | 115.69655    | 115.69655      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 02/11/2023 | Bond Future            | 116.52042 | 116.52042  |           | 115.97600    | 115.97600      |                   |            | 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 03/11/2022 | Bond Future            | 113.95066 | 113.95066  |           | 113.49628    | 113.49628      |                   |            | 0.00  | 911,605.28  | 8                | 12,564.00     |
| I2050            | On 02/02/2023 | Bond Future            | 113.96401 | 113.96401  |           | 113.50204    | 113.50204      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 04/05/2023 | Bond Future            | 116.33537 | 116.33537  |           | 115.86507    | 115.86507      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 03/08/2023 | Bond Future            | 116.57447 | 116.57447  |           | 116.09128    | 116.09128      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 02/11/2023 | Bond Future            | 118.99657 | 118.99657  |           | 118.50337    | 118.50337      |                   |            | 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          |
| I GOV            | On 03/11/2022 | Index Future           | 317.08200 | 317.08200  |           | 317.06400    | 317.06400      |                   |            | 0.00  | 0.00        | 0                | 702.00        |
| I GOV            | On 02/02/2023 | Index Future           | 323.07800 | 323.07800  |           | 323.06400    | 323.06400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I GOV            | On 04/05/2023 | Index Future           | 329.79600 | 329.79600  |           | 329.78400    | 329.78400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I GOV            | On 03/08/2023 | Index Future           | 336.73300 | 336.73300  |           | 336.72200    | 336.72200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I GOV            | On 02/11/2023 | Index Future           | 343.72900 | 343.72900  |           | 343.71800    | 343.71800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 19/10/2022 | Jibar Tradeable Future | 6.55000   | 93.45000   |           | 6.55500      | 93.44500       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 16/11/2022 | Jibar Tradeable Future | 6.63500   | 93.36500   |           | 6.65000      | 93.35000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 21/12/2022 | Jibar Tradeable Future | 7.45500   | 92.54500   |           | 7.46500      | 92.53500       |                   |            | 0.00  | 0.00        | 0                | 68.00         |
| JIBAR FUTURE     | On 18/01/2023 | Jibar Tradeable Future | 7.49500   | 92.50500   |           | 7.51000      | 92.49000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 15/02/2023 | Jibar Tradeable Future | 8.08500   | 91.91500   |           | 8.12000      | 91.88000       |                   |            | 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 |
|------------------|---------------|------------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| JIBAR FUTURE     | On 15/03/2023 | Jibar Tradeable Future |        |            | 8.16000     | 91.84000   |             | 8.20500      | 91.79500       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 21/06/2023 | Jibar Tradeable Future |        |            | 8.53000     | 91.47000   |             | 8.59000      | 91.41000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2023 | Jibar Tradeable Future |        |            | 8.61500     | 91.38500   |             | 8.67500      | 91.32500       |                   |            | 0.00  | 0.00             | 0                | 75.00         |
| JIBAR FUTURE     | On 20/12/2023 | Jibar Tradeable Future |        |            | 8.66000     | 91.34000   |             | 8.71500      | 91.28500       |                   |            | 0.00  | 0.00             | 0                | 272.00        |
| JIBAR FUTURE     | On 20/03/2024 | Jibar Tradeable Future |        |            | 8.68500     | 91.31500   |             | 8.74000      | 91.26000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 19/06/2024 | Jibar Tradeable Future |        |            | 8.66500     | 91.33500   |             | 8.73000      | 91.27000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 18/09/2024 | Jibar Tradeable Future |        |            | 8.78000     | 91.22000   |             | 8.83500      | 91.16500       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R186             | On 03/11/2022 | Bond Future            |        |            | 9.60120     | 106.99279  |             | 9.46960      | 107.44157      |                   | 5.29       | 0.00  | 206,068,113.54   | 1,926            | 63,214.00     |
| R186             | On 03/11/2022 | Bond Future            | 8.23   | Call       | 0.03000     | 0.00003    |             | 0.17000      | 0.00017        | 0.030             | 3.83       | 0.00  | 0.00             | 0                | 4,310.00      |
| R186             | On 03/11/2022 | Bond Future            | 8.91   | Put        | 2,434.24000 | 2.43424    | 2,031.42000 | 2.03142      | 2,434.240      |                   | 4.81       | 0.93  | 0.00             | 0                | 4,310.00      |
| R186             | On 02/02/2023 | Bond Future            |        |            | 9.76270     | 103.68930  |             | 9.62005      | 104.14806      |                   | 5.57       | 0.00  | 0.00             | 0                | 0.00          |
| R186             | On 04/05/2023 | Bond Future            |        |            | 9.88340     | 105.82482  |             | 9.72837      | 106.29400      |                   | 5.26       | 0.00  | 0.00             | 0                | 0.00          |
| R186             | On 03/08/2023 | Bond Future            |        |            | 10.01084    | 102.72253  |             | 9.84183      | 103.20184      |                   | 5.04       | 0.00  | 0.00             | 0                | 0.00          |
| R186             | On 02/11/2023 | Bond Future            |        |            | 10.16728    | 104.83477  |             | 9.98215      | 105.32395      |                   | 4.61       | 0.00  | 0.00             | 0                | 0.00          |
| R186             | On 02/11/2023 | Bond Future            | 9.15   | Call       | 852.30000   | 0.85230    | 1,006.49000 | 1.00649      | 852.300        |                   | 4.32       | 0.29  | 0.00             | 0                | 1,715.00      |
| R186             | On 02/11/2023 | Bond Future            | 10.42  | Put        | 1,857.26000 | 1.85726    | 1,652.66000 | 1.65266      | 1,857.260      |                   | 4.99       | 0.44  | 0.00             | 0                | 1,715.00      |
| 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 03/11/2022 | Bond Future            |        |            | 335.47482   | 335.47482  |             | 336.35684    | 336.35684      |                   |            | 0.00  | 0.00             | 0                | 831.00        |
| R197             | On 02/02/2023 | Bond Future            |        |            | 332.90876   | 332.90876  |             | 333.81210    | 333.81210      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R197             | On 04/05/2023 | Bond Future            |        |            | 339.83657   | 339.83657  |             | 340.76180    | 340.76180      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R197             | On 03/08/2023 | Bond Future            |        |            | 337.81154   | 337.81154  |             | 338.74497    | 338.74497      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R197             | On 02/11/2023 | Bond Future            |        |            | 344.83028   | 344.83028  |             | 345.78317    | 345.78317      |                   |            | 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 03/11/2022 | Bond Future            |        |            | 246.29909   | 246.29909  |             | 246.41240    | 246.41240      |                   |            | 0.00  | 0.00             | 0                | 6,206.00      |
| R202             | On 02/02/2023 | Bond Future            |        |            | 246.22393   | 246.22393  |             | 246.34289    | 246.34289      |                   |            | 0.00  | 0.00             | 0                | 460.00        |
| R202             | On 04/05/2023 | Bond Future            |        |            | 251.34669   | 251.34669  |             | 251.47038    | 251.47038      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R202             | On 03/08/2023 | Bond Future            |        |            | 251.76120   | 251.76120  |             | 251.88174    | 251.88174      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R202             | On 02/11/2023 | Bond Future            |        |            | 256.99206   | 256.99206  |             | 257.11513    | 257.11513      |                   |            | 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 03/11/2022 | Bond Future            |        |            | 7.34006     | 101.58697  |             | 7.38343      | 101.57375      |                   | 0.40       | 0.00  | 1,027,044,266.70 | 10,110           | 14,112.00     |
| R2023            | On 28/02/2023 | Price Contribution     |        |            | 100.00000   | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R2030            | On 03/11/2022 | Bond Future            |        |            | 11.03070    | 87.31589   |             | 10.85956     | 88.07623       |                   | 9.20       | 0.00  | 6,897,955.31     | 79               | 62,294.00     |
| R2030            | On 03/11/2022 | Bond Future            | 9.70   | Call       | 0.31000     | 0.00031    |             | 1.58000      | 0.00158        | 0.310             | 6.80       | 0.00  | 0.00             | 0                | 500.00        |
| R2030            | On 03/11/2022 | Bond Future            | 10.20  | Call       | 49.91000    | 0.04991    |             | 112.17000    | 0.11217        | 49.910            | 8.37       | 0.05  | 0.00             | 0                | 500.00        |

| 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 03/11/2022 | Bond Future        | 11.57  | Put        | 408.07000   | 0.40807    |           | 276.37000    | 0.27637        | 408.070           | 11.68      | 0.22  | 0.00           | 0                | 500.00        |
| R2030            | On 02/02/2023 | Bond Future        |        |            | 11.19803    | 84.93986   |           | 11.01784     | 85.71568       |                   | 9.80       | 0.00  | 0.00           | 0                | 5,200.00      |
| R2030            | On 02/02/2023 | Bond Future        | 8.81   | Call       | 36.02000    | 0.03602    |           | 56.14000     | 0.05614        | 36.020            | 10.00      | 0.02  | 0.00           | 0                | 102.00        |
| R2030            | On 02/02/2023 | Bond Future        | 9.08   | Call       | 60.61000    | 0.06061    |           | 92.39000     | 0.09239        | 60.610            | 9.82       | 0.03  | 0.00           | 0                | 388.00        |
| R2030            | On 02/02/2023 | Bond Future        | 9.66   | Put        | 7,095.64000 | 7.09564    |           | 6,398.14000  | 6.39814        | 7,095.640         | 9.43       | 0.92  | 0.00           | 0                | 102.00        |
| R2030            | On 02/02/2023 | Bond Future        | 9.83   | Call       | 239.17000   | 0.23917    |           | 340.33000    | 0.34033        | 239.170           | 9.39       | 0.11  | 0.00           | 0                | 388.00        |
| R2030            | On 02/02/2023 | Bond Future        | 9.94   | Put        | 5,906.48000 | 5.90648    |           | 5,250.05000  | 5.25005        | 5,906.480         | 9.41       | 0.87  | 0.00           | 0                | 102.00        |
| R2030            | On 02/02/2023 | Bond Future        | 11.16  | Put        | 2,112.96000 | 2.11296    |           | 1,755.91000  | 1.75591        | 2,112.960         | 10.19      | 0.50  | 0.00           | 0                | 388.00        |
| R2030            | On 02/02/2023 | Bond Future        | 11.35  | Call       | 2,399.84000 | 2.39984    |           | 2,866.28000  | 2.86628        | 2,399.840         | 10.39      | 0.56  | 0.00           | 0                | 5,000.00      |
| R2030            | On 02/02/2023 | Bond Future        | 11.55  | Call       | 2,921.03000 | 2.92103    |           | 3,433.65000  | 3.43365        | 2,921.030         | 10.60      | 0.62  | 0.00           | 0                | 5,000.00      |
| R2030            | On 04/05/2023 | Bond Future        |        |            | 11.34373    | 86.69055   |           | 11.15404     | 87.48317       |                   | 9.28       | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 04/05/2023 | Bond Future        | 9.03   | Call       | 149.41000   | 0.14941    |           | 204.33000    | 0.20433        | 149.410           | 9.13       | 0.06  | 0.00           | 0                | 388.00        |
| R2030            | On 04/05/2023 | Bond Future        | 9.58   | Call       | 313.96000   | 0.31396    |           | 416.56000    | 0.41656        | 313.960           | 8.89       | 0.11  | 0.00           | 0                | 150.00        |
| R2030            | On 04/05/2023 | Bond Future        | 9.67   | Call       | 352.39000   | 0.35239    |           | 465.20000    | 0.46520        | 352.390           | 8.85       | 0.12  | 0.00           | 0                | 479.00        |
| R2030            | On 04/05/2023 | Bond Future        | 9.78   | Call       | 408.10000   | 0.40810    |           | 534.95000    | 0.53495        | 408.100           | 8.82       | 0.14  | 0.00           | 0                | 388.00        |
| R2030            | On 04/05/2023 | Bond Future        | 10.00  | Call       | 561.78000   | 0.56178    |           | 722.95000    | 0.72295        | 561.780           | 8.88       | 0.18  | 0.00           | 0                | 1,080.00      |
| R2030            | On 04/05/2023 | Bond Future        | 10.42  | Call       | 978.10000   | 0.97810    |           | 1,217.09000  | 1.21709        | 978.100           | 9.05       | 0.27  | 0.00           | 0                | 479.00        |
| R2030            | On 04/05/2023 | Bond Future        | 10.65  | Call       | 1,294.43000 | 1.29443    |           | 1,581.57000  | 1.58157        | 1,294.430         | 9.20       | 0.33  | 0.00           | 0                | 350.00        |
| R2030            | On 04/05/2023 | Bond Future        | 11.34  | Put        | 2,620.16000 | 2.62016    |           | 2,260.04000  | 2.26004        | 2,620.160         | 9.80       | 0.49  | 0.00           | 0                | 150.00        |
| R2030            | On 04/05/2023 | Bond Future        | 11.62  | Put        | 2,137.41000 | 2.13741    |           | 1,830.59000  | 1.83059        | 2,137.410         | 10.07      | 0.42  | 0.00           | 0                | 388.00        |
| R2030            | On 04/05/2023 | Bond Future        | 12.04  | Put        | 1,563.26000 | 1.56326    |           | 1,326.21000  | 1.32621        | 1,563.260         | 10.49      | 0.33  | 0.00           | 0                | 1,080.00      |
| R2030            | On 04/05/2023 | Bond Future        | 12.50  | Put        | 1,103.01000 | 1.10301    |           | 927.58000    | 0.92758        | 1,103.010         | 10.94      | 0.24  | 0.00           | 0                | 479.00        |
| R2030            | On 04/05/2023 | Bond Future        | 12.57  | Put        | 1,045.57000 | 1.04557    |           | 878.23000    | 0.87823        | 1,045.570         | 11.01      | 0.23  | 0.00           | 0                | 350.00        |
| R2030            | On 03/08/2023 | Bond Future        |        |            | 11.49882    | 84.48889   |           | 11.29878     | 85.29828       |                   | 8.85       | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 03/08/2023 | Bond Future        | 10.40  | Call       | 1,002.59000 | 1.00259    |           | 1,234.81000  | 1.23481        | 1,002.590         | 8.47       | 0.26  | 0.00           | 0                | 1,012.00      |
| R2030            | On 03/08/2023 | Bond Future        | 10.65  | Call       | 1,317.14000 | 1.31714    |           | 1,595.97000  | 1.59597        | 1,317.140         | 8.60       | 0.32  | 0.00           | 0                | 350.00        |
| R2030            | On 03/08/2023 | Bond Future        | 12.59  | Put        | 1,431.47000 | 1.43147    |           | 1,225.10000  | 1.22510        | 1,431.470         | 10.29      | 0.28  | 0.00           | 0                | 1,012.00      |
| R2030            | On 03/08/2023 | Bond Future        | 12.89  | Put        | 1,179.88000 | 1.17988    |           | 1,005.95000  | 1.00595        | 1,179.880         | 10.57      | 0.23  | 0.00           | 0                | 350.00        |
| R2030            | On 02/11/2023 | Bond Future        |        |            | 11.66011    | 86.22624   |           | 11.44931     | 87.05229       |                   | 8.18       | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 03/11/2022 | Bond Future        |        |            | 11.51325    | 82.42532   |           | 11.33735     | 83.29877       |                   | 11.19      | 0.00  | 130,396,856.24 | 1,582            | 171,115.00    |
| R2032            | On 03/11/2022 | Bond Future        | 9.31   | Call       | 0.00000     | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 8.86       | 0.00  | 0.00           | 0                | 180.00        |
| R2032            | On 03/11/2022 | Bond Future        | 9.36   | Call       | 0.00000     | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 8.83       | 0.00  | 0.00           | 0                | 454.00        |
| R2032            | On 03/11/2022 | Bond Future        | 9.46   | Call       | 0.00000     | 0.00000    |           | 0.01000      | 0.00001        | 0.000             | 8.78       | 0.00  | 0.00           | 0                | 500.00        |
| R2032            | On 03/11/2022 | Bond Future        | 9.92   | Call       | 0.07000     | 0.00007    |           | 0.39000      | 0.00039        | 0.070             | 8.52       | 0.00  | 0.00           | 0                | 750.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.11  | Put        | 7,329.56000 | 7.32956    |           | 6,458.05000  | 6.45805        | 7,329.560         | 8.79       | 1.00  | 0.00           | 0                | 454.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.16  | Put        | 7,054.17000 | 7.05417    |           | 6,183.84000  | 6.18384        | 7,054.170         | 8.93       | 1.00  | 0.00           | 0                | 180.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.21  | Call       | 1.75000     | 0.00175    |           | 6.61000      | 0.00661        | 1.750             | 9.07       | 0.00  | 0.00           | 0                | 500.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.49  | Put        | 5,281.23000 | 5.28123    |           | 4,440.92000  | 4.44092        | 5,281.230         | 9.86       | 0.98  | 0.00           | 0                | 454.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.56  | Put        | 4,919.75000 | 4.91975    |           | 4,093.69000  | 4.09369        | 4,919.750         | 10.05      | 0.97  | 0.00           | 0                | 180.00        |
| R2032            | On 03/11/2022 | Bond Future        | 10.67  | Call       | 64.48000    | 0.06448    |           | 141.76000    | 0.14176        | 64.480            | 10.34      | 0.06  | 0.00           | 0                | 750.00        |
| R2032            | On 03/11/2022 | Bond Future        | 11.45  | Put        | 1,413.51000 | 1.41351    |           | 1,014.60000  | 1.01460        | 1,413.510         | 12.26      | 0.53  | 0.00           | 0                | 7,500.00      |

| 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 03/11/2022 | Bond Future        | 11.55  | Put        | 1,181.72000 | 1.18172    |           | 835.49000    | 0.83549        | 1,181.720         | 12.49      | 0.47  | 0.00          | 0                | 500.00        |
| R2032            | On 03/11/2022 | Bond Future        | 12.30  | Put        | 253.27000   | 0.25327    |           | 163.49000    | 0.16349        | 253.270           | 14.04      | 0.14  | 0.00          | 0                | 750.00        |
| R2032            | On 02/02/2023 | Bond Future        |        |            | 11.67882    | 83.96355   |           | 11.49479     | 84.85454       |                   | 11.67      | 0.00  | 0.00          | 0                | 18.00         |
| R2032            | On 02/02/2023 | Bond Future        | 9.31   | Call       | 32.61000    | 0.03261    |           | 52.54000     | 0.05254        | 32.610            | 11.01      | 0.02  | 0.00          | 0                | 454.00        |
| R2032            | On 02/02/2023 | Bond Future        | 9.47   | Call       | 47.77000    | 0.04777    |           | 75.45000     | 0.07545        | 47.770            | 10.97      | 0.02  | 0.00          | 0                | 500.00        |
| R2032            | On 02/02/2023 | Bond Future        | 9.92   | Call       | 128.81000   | 0.12881    |           | 192.56000    | 0.19256        | 128.810           | 10.87      | 0.06  | 0.00          | 0                | 750.00        |
| R2032            | On 02/02/2023 | Bond Future        | 10.16  | Put        | 7,967.68000 | 7.96768    |           | 7,170.99000  | 7.17099        | 7,967.680         | 10.81      | 0.91  | 0.00          | 0                | 454.00        |
| R2032            | On 02/02/2023 | Bond Future        | 10.22  | Call       | 233.43000   | 0.23343    |           | 336.83000    | 0.33683        | 233.430           | 10.80      | 0.10  | 0.00          | 0                | 500.00        |
| R2032            | On 02/02/2023 | Bond Future        | 10.50  | Put        | 6,354.31000 | 6.35431    |           | 5,622.67000  | 5.62267        | 6,354.310         | 10.97      | 0.85  | 0.00          | 0                | 454.00        |
| R2032            | On 02/02/2023 | Bond Future        | 10.67  | Call       | 568.80000   | 0.56880    |           | 769.08000    | 0.76908        | 568.800           | 11.08      | 0.19  | 0.00          | 0                | 750.00        |
| R2032            | On 02/02/2023 | Bond Future        | 11.84  | Put        | 2,064.33000 | 2.06433    |           | 1,710.97000  | 1.71097        | 2,064.330         | 12.41      | 0.44  | 0.00          | 0                | 500.00        |
| R2032            | On 02/02/2023 | Bond Future        | 12.75  | Put        | 834.66000   | 0.83466    |           | 669.51000    | 0.66951        | 834.660           | 13.56      | 0.21  | 0.00          | 0                | 750.00        |
| R2032            | On 04/05/2023 | Bond Future        |        |            | 11.82075    | 81.52955   |           | 11.62827     | 82.43966       |                   | 11.71      | 0.00  | 0.00          | 0                | 0.00          |
| R2032            | On 04/05/2023 | Bond Future        | 10.62  | Call       | 854.05000   | 0.85405    |           | 1,078.33000  | 1.07833        | 854.050           | 11.16      | 0.22  | 0.00          | 0                | 400.00        |
| R2032            | On 04/05/2023 | Bond Future        | 11.37  | Call       | 2,052.73000 | 2.05273    |           | 2,450.06000  | 2.45006        | 2,052.730         | 11.84      | 0.41  | 0.00          | 0                | 400.00        |
| R2032            | On 04/05/2023 | Bond Future        | 13.43  | Put        | 934.81000   | 0.93481    |           | 783.85000    | 0.78385        | 934.810           | 14.01      | 0.18  | 0.00          | 0                | 400.00        |
| R2032            | On 03/08/2023 | Bond Future        |        |            | 11.96460    | 83.22843   |           | 11.76332     | 84.15776       |                   | 10.80      | 0.00  | 0.00          | 0                | 2,600.00      |
| R2032            | On 03/08/2023 | Bond Future        | 11.90  | Call       | 3,268.26000 | 3.26826    |           | 3,764.70000  | 3.76470        | 3,268.260         | 11.18      | 0.51  | 0.00          | 0                | 5,000.00      |
| R2032            | On 02/11/2023 | Bond Future        |        |            | 12.12345    | 80.77936   |           | 11.91276     | 81.72782       |                   | 10.48      | 0.00  | 0.00          | 0                | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 03/11/2022 | Bond Future        |        |            | 11.83616    | 82.71831   |           | 11.66035     | 83.69456       |                   | 12.67      | 0.00  | 6,617,464.80  | 80               | 60,933.00     |
| R2035            | On 03/11/2022 | Bond Future        | 9.82   | Call       | 0.03000     | 0.00003    |           | 0.16000      | 0.00016        | 0.030             | 11.39      | 0.00  | 0.00          | 0                | 582.00        |
| R2035            | On 03/11/2022 | Bond Future        | 10.30  | Call       | 1.33000     | 0.00133    |           | 4.66000      | 0.00466        | 1.330             | 11.41      | 0.00  | 0.00          | 0                | 976.00        |
| R2035            | On 03/11/2022 | Bond Future        | 10.57  | Put        | 7,432.72000 | 7.43272    |           | 6,472.99000  | 6.47299        | 7,432.720         | 11.71      | 0.99  | 0.00          | 0                | 582.00        |
| R2035            | On 03/11/2022 | Bond Future        | 10.99  | Put        | 4,951.19000 | 4.95119    |           | 4,074.51000  | 4.07451        | 4,951.190         | 12.26      | 0.93  | 0.00          | 0                | 582.00        |
| R2035            | On 03/11/2022 | Bond Future        | 11.05  | Call       | 123.09000   | 0.12309    |           | 244.44000    | 0.24444        | 123.090           | 12.35      | 0.09  | 0.00          | 0                | 976.00        |
| R2035            | On 03/11/2022 | Bond Future        | 12.68  | Put        | 213.11000   | 0.21311    |           | 132.49000    | 0.13249        | 213.110           | 15.01      | 0.11  | 0.00          | 0                | 976.00        |
| R2035            | On 02/02/2023 | Bond Future        |        |            | 11.99888    | 84.26205   |           | 11.81542     | 85.25777       |                   | 13.30      | 0.00  | 12,639,307.50 | 150              | 107,331.00    |
| R2035            | On 02/02/2023 | Bond Future        | 9.81   | Call       | 50.41000    | 0.05041    |           | 80.13000     | 0.08013        | 50.410            | 12.13      | 0.02  | 0.00          | 0                | 582.00        |
| R2035            | On 02/02/2023 | Bond Future        | 9.89   | Call       | 61.80000    | 0.06180    |           | 97.11000     | 0.09711        | 61.800            | 12.13      | 0.03  | 0.00          | 0                | 388.00        |
| R2035            | On 02/02/2023 | Bond Future        | 10.30  | Call       | 161.37000   | 0.16137    |           | 239.47000    | 0.23947        | 161.370           | 12.14      | 0.06  | 0.00          | 0                | 976.00        |
| R2035            | On 02/02/2023 | Bond Future        | 10.64  | Call       | 336.47000   | 0.33647    |           | 475.28000    | 0.47528        | 336.470           | 12.29      | 0.12  | 0.00          | 0                | 388.00        |
| R2035            | On 02/02/2023 | Bond Future        | 10.66  | Put        | 8,041.54000 | 8.04154    |           | 7,189.14000  | 7.18914        | 8,041.540         | 12.31      | 0.88  | 0.00          | 0                | 582.00        |
| R2035            | On 02/02/2023 | Bond Future        | 11.05  | Call       | 746.45000   | 0.74645    |           | 993.36000    | 0.99336        | 746.450           | 12.70      | 0.22  | 0.00          | 0                | 976.00        |
| R2035            | On 02/02/2023 | Bond Future        | 11.06  | Put        | 6,046.90000 | 6.04690    |           | 5,301.13000  | 5.30113        | 6,046.900         | 12.72      | 0.78  | 0.00          | 0                | 582.00        |
| R2035            | On 02/02/2023 | Bond Future        | 11.98  | Put        | 2,815.14000 | 2.81514    |           | 2,367.02000  | 2.36702        | 2,815.140         | 13.99      | 0.49  | 0.00          | 0                | 388.00        |
| R2035            | On 02/02/2023 | Bond Future        | 13.22  | Put        | 863.53000   | 0.86353    |           | 696.78000    | 0.69678        | 863.530           | 15.77      | 0.19  | 0.00          | 0                | 976.00        |
| R2035            | On 04/05/2023 | Bond Future        |        |            | 12.13211    | 81.49067   |           | 11.94108     | 82.50764       |                   | 13.46      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 04/05/2023 | Bond Future        | 9.85   | Call       | 204.44000   | 0.20444    |           | 279.06000    | 0.27906        | 204.440           | 12.51      | 0.06  | 0.00          | 0                | 388.00        |
| R2035            | On 04/05/2023 | Bond Future        | 10.42  | Call       | 484.89000   | 0.48489    |           | 634.75000    | 0.63475        | 484.890           | 12.49      | 0.13  | 0.00          | 0                | 491.00        |
| R2035            | On 04/05/2023 | Bond Future        | 10.60  | Call       | 632.49000   | 0.63249    |           | 815.78000    | 0.81578        | 632.490           | 12.57      | 0.16  | 0.00          | 0                | 388.00        |
| R2035            | On 04/05/2023 | Bond Future        | 11.17  | Call       | 1,369.83000 | 1.36983    |           | 1,685.52000  | 1.68552        | 1,369.830         | 13.08      | 0.28  | 0.00          | 0                | 491.00        |

| 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 |           |
|------------------|---------------|--------------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|-----------|
| R2035            | On 04/05/2023 | Bond Future        | 12.46     | Put        | 2,859.65000 | 2.85965      | 2,478.19000    | 2.47819           | 2,859.650  | 14.72 | 0.40        | 0.00             | 0             | 388.00    |
| R2035            | On 04/05/2023 | Bond Future        | 13.18     | Put        | 1,726.81000 | 1.72681      | 1,476.59000    | 1.47659           | 1,726.810  | 15.65 | 0.27        | 0.00             | 0             | 491.00    |
| R2035            | On 03/08/2023 | Bond Future        |           |            | 12.26869    | 83.18848     | 12.06968       | 84.22690          |            | 12.52 | 0.00        | 0.00             | 0             | 0.00      |
| R2035            | On 02/11/2023 | Bond Future        |           |            | 12.42061    | 80.39341     | 12.21320       | 81.45319          |            | 12.37 | 0.00        | 0.00             | 0             | 0.00      |
| R2035            | On 28/02/2035 | Price Contribution |           |            | 100.00000   | 100.00000    | 100.00000      | 100.00000         |            |       | 0.00        | 0.00             | 0             | 0.00      |
| R2037            | On 03/11/2022 | Bond Future        |           |            | 11.96140    | 78.88225     | 11.79573       | 79.80998          |            | 13.50 | 0.00        | 0.00             | 0             | 60,747.00 |
| R2037            | On 02/02/2023 | Bond Future        |           |            | 12.11221    | 76.09841     | 11.93969       | 77.04466          |            | 14.97 | 0.00        | 0.00             | 0             | 76,247.00 |
| R2037            | On 02/02/2023 | Bond Future        | 11.10     | Call       | 704.65000   | 0.70465      | 925.72000      | 0.92572           | 704.650    | 14.37 | 0.20        | 0.00             | 0             | 636.00    |
| R2037            | On 02/02/2023 | Bond Future        | 11.97     | Put        | 3,227.17000 | 3.22717      | 2,766.46000    | 2.76646           | 3,227.170  | 15.74 | 0.53        | 0.00             | 0             | 636.00    |
| R2037            | On 04/05/2023 | Bond Future        |           |            | 12.24506    | 77.66764     | 12.06567       | 78.63406          |            | 14.43 | 0.00        | 0.00             | 0             | 0.00      |
| R2037            | On 04/05/2023 | Bond Future        | 11.03     | Call       | 1,001.58000 | 1.00158      | 1,241.54000    | 1.24154           | 1,001.580  | 13.63 | 0.22        | 0.00             | 0             | 400.00    |
| R2037            | On 04/05/2023 | Bond Future        | 11.78     | Call       | 2,385.28000 | 2.38528      | 2,808.43000    | 2.80843           | 2,385.280  | 14.47 | 0.41        | 0.00             | 0             | 400.00    |
| R2037            | On 04/05/2023 | Bond Future        | 13.73     | Put        | 1,284.09000 | 1.28409      | 1,102.62000    | 1.10262           | 1,284.090  | 17.18 | 0.21        | 0.00             | 0             | 400.00    |
| R2037            | On 03/08/2023 | Bond Future        |           |            | 12.38368    | 75.02790     | 12.19696       | 76.01468          |            | 14.17 | 0.00        | 0.00             | 0             | 0.00      |
| R2037            | On 02/11/2023 | Bond Future        |           |            | 12.52279    | 76.57073     | 12.32871       | 77.57787          |            | 13.29 | 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 03/11/2022 | Bond Future        |           |            | 12.04448    | 80.50603     | 11.87368       | 81.52890          |            | 14.27 | 0.00        | 0.00             | 0             | 61,195.00 |
| R2040            | On 03/11/2022 | Bond Future        | 10.60     | Call       | 3.00000     | 0.00300      | 9.30000        | 0.00930           | 3.000      | 12.90 | 0.00        | 0.00             | 0             | 1,467.00  |
| R2040            | On 03/11/2022 | Bond Future        | 10.70     | Call       | 6.17000     | 0.00617      | 17.56000       | 0.01756           | 6.170      | 13.02 | 0.01        | 0.00             | 0             | 1,078.00  |
| R2040            | On 03/11/2022 | Bond Future        | 11.20     | Call       | 105.67000   | 0.10567      | 211.82000      | 0.21182           | 105.670    | 13.74 | 0.07        | 0.00             | 0             | 1,078.00  |
| R2040            | On 03/11/2022 | Bond Future        | 11.30     | Call       | 164.01000   | 0.16401      | 310.17000      | 0.31017           | 164.010    | 13.91 | 0.10        | 0.00             | 0             | 1,467.00  |
| R2040            | On 03/11/2022 | Bond Future        | 12.52     | Put        | 575.37000   | 0.57537      | 384.85000      | 0.38485           | 575.370    | 16.18 | 0.24        | 0.00             | 0             | 1,078.00  |
| R2040            | On 02/02/2023 | Bond Future        |           |            | 12.19115    | 77.50222     | 12.01338       | 78.54535          |            | 15.85 | 0.00        | 0.00             | 0             | 64,691.00 |
| R2040            | On 02/02/2023 | Bond Future        | 10.21     | Call       | 94.98000    | 0.09498      | 143.99000      | 0.14399           | 94.980     | 14.45 | 0.04        | 0.00             | 0             | 388.00    |
| R2040            | On 02/02/2023 | Bond Future        | 10.96     | Call       | 485.65000   | 0.48565      | 664.87000      | 0.66487           | 485.650    | 14.72 | 0.15        | 0.00             | 0             | 388.00    |
| R2040            | On 02/02/2023 | Bond Future        | 11.19     | Call       | 750.96000   | 0.75096      | 996.12000      | 0.99612           | 750.960    | 14.99 | 0.20        | 0.00             | 0             | 621.00    |
| R2040            | On 02/02/2023 | Bond Future        | 12.07     | Put        | 3,359.81000 | 3.35981      | 2,859.84000    | 2.85984           | 3,359.810  | 16.40 | 0.52        | 0.00             | 0             | 621.00    |
| R2040            | On 02/02/2023 | Bond Future        | 12.27     | Put        | 2,811.00000 | 2.81100      | 2,374.58000    | 2.37458           | 2,811.000  | 16.75 | 0.46        | 0.00             | 0             | 388.00    |
| R2040            | On 04/05/2023 | Bond Future        |           |            | 12.32022    | 79.10055     | 12.13549       | 80.16588          |            | 15.28 | 0.00        | 0.00             | 0             | 0.00      |
| R2040            | On 04/05/2023 | Bond Future        | 10.17     | Call       | 282.22000   | 0.28222      | 376.29000      | 0.37629           | 282.220    | 14.19 | 0.08        | 0.00             | 0             | 388.00    |
| R2040            | On 04/05/2023 | Bond Future        | 10.73     | Call       | 644.60000   | 0.64460      | 826.49000      | 0.82649           | 644.600    | 14.18 | 0.15        | 0.00             | 0             | 486.00    |
| R2040            | On 04/05/2023 | Bond Future        | 10.92     | Call       | 853.41000   | 0.85341      | 1,077.01000    | 1.07701           | 853.410    | 14.34 | 0.19        | 0.00             | 0             | 388.00    |
| R2040            | On 04/05/2023 | Bond Future        | 11.48     | Call       | 1,751.46000 | 1.75146      | 2,118.41000    | 2.11841           | 1,751.460  | 14.93 | 0.32        | 0.00             | 0             | 486.00    |
| R2040            | On 04/05/2023 | Bond Future        | 12.78     | Put        | 2,873.65000 | 2.87365      | 2,503.24000    | 2.50324           | 2,873.650  | 16.81 | 0.38        | 0.00             | 0             | 388.00    |
| R2040            | On 04/05/2023 | Bond Future        | 13.45     | Put        | 1,819.86000 | 1.81986      | 1,568.31000    | 1.56831           | 1,819.860  | 17.80 | 0.26        | 0.00             | 0             | 486.00    |
| R2040            | On 03/08/2023 | Bond Future        |           |            | 12.45465    | 76.24028     | 12.26250       | 77.32804          |            | 15.05 | 0.00        | 0.00             | 0             | 0.00      |
| R2040            | On 02/11/2023 | Bond Future        |           |            | 12.58898    | 77.80811     | 12.38941       | 78.91822          |            | 14.13 | 0.00        | 0.00             | 0             | 0.00      |
| R2040            | On 31/01/2040 | Price Contribution |           |            | 100.00000   | 100.00000    | 100.00000      | 100.00000         |            |       | 0.00        | 0.00             | 0             | 0.00      |
| R2044            | On 03/11/2022 | Bond Future        |           |            | 12.04123    | 77.29699     | 11.86022       | 78.39473          |            | 15.10 | 0.00        | 11,594,548.50    | 150           | 73,709.00 |

| 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 |
|------------------|---------------|--------------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2044            | On 03/11/2022 | Bond Future        | 10.60     | Call       | 3.07000     | 0.00307      | 10.00000       | 0.01000           | 3.070      | 13.66 | 0.00        | 0                | 1,647.00      |
| R2044            | On 03/11/2022 | Bond Future        | 11.30     | Call       | 169.34000   | 0.16934      | 329.79000      | 0.32979           | 169.340    | 14.72 | 0.10        | 0                | 1,647.00      |
| R2044            | On 02/02/2023 | Bond Future        |           |            | 12.18032    | 74.35838     | 11.99203       | 75.47787          |            | 16.80 | 0.00        | 0                | 31,719.00     |
| R2044            | On 02/02/2023 | Bond Future        | 11.20     | Call       | 793.62000   | 0.79362      | 1,065.53000    | 1.06553           | 793.620    | 15.91 | 0.21        | 0                | 1,300.00      |
| R2044            | On 02/02/2023 | Bond Future        | 11.90     | Call       | 2,242.92000 | 2.24292      | 2,771.17000    | 2.77117           | 2,242.920  | 17.07 | 0.43        | 0                | 1,300.00      |
| R2044            | On 02/02/2023 | Bond Future        | 12.00     | Put        | 3,592.76000 | 3.59276      | 3,037.69000    | 3.03769           | 3,592.760  | 17.25 | 0.54        | 0                | 4,000.00      |
| R2044            | On 04/05/2023 | Bond Future        |           |            | 12.30229    | 75.89196     | 12.10679       | 77.03518          |            | 16.22 | 0.00        | 0                | 0.00          |
| R2044            | On 04/05/2023 | Bond Future        | 11.75     | Put        | 5,743.16000 | 5.74316      | 5,081.38000    | 5.08138           | 5,743.160  | 16.22 | 0.61        | 0                | 4,115.00      |
| R2044            | On 04/05/2023 | Bond Future        | 12.00     | Put        | 4,872.23000 | 4.87223      | 4,282.98000    | 4.28298           | 4,872.230  | 16.60 | 0.55        | 0                | 4,115.00      |
| R2044            | On 03/08/2023 | Bond Future        |           |            | 12.42901    | 73.09011     | 12.22582       | 74.25737          |            | 16.00 | 0.00        | 0                | 0.00          |
| R2044            | On 02/11/2023 | Bond Future        |           |            | 12.55524    | 74.59313     | 12.34437       | 75.78440          |            | 15.03 | 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 03/11/2022 | Bond Future        |           |            | 11.96316    | 76.19803     | 11.78208       | 77.32331          |            | 15.65 | 0.00        | 927              | 247,809.00    |
| R2048            | On 03/11/2022 | Bond Future        | 10.60     | Call       | 4.89000     | 0.00489      | 15.23000       | 0.01523           | 4.890      | 14.16 | 0.00        | 0                | 874.00        |
| R2048            | On 03/11/2022 | Bond Future        | 11.30     | Call       | 227.57000   | 0.22757      | 428.78000      | 0.42878           | 227.570    | 15.26 | 0.13        | 0                | 874.00        |
| R2048            | On 02/02/2023 | Bond Future        |           |            | 12.09488    | 77.65698     | 11.90662       | 78.80435          |            | 16.48 | 0.00        | 0                | 0.00          |
| R2048            | On 02/02/2023 | Bond Future        | 11.00     | Call       | 676.48000   | 0.67648      | 918.75000      | 0.91875           | 676.480    | 15.67 | 0.18        | 0                | 2,542.00      |
| R2048            | On 02/02/2023 | Bond Future        | 11.70     | Call       | 2,041.87000 | 2.04187      | 2,541.72000    | 2.54172           | 2,041.870  | 16.84 | 0.40        | 0                | 2,542.00      |
| R2048            | On 04/05/2023 | Bond Future        |           |            | 12.20998    | 74.79408     | 12.01455       | 75.96580          |            | 16.83 | 0.00        | 0                | 0.00          |
| R2048            | On 03/08/2023 | Bond Future        |           |            | 12.33012    | 76.31482     | 12.12708       | 77.51123          |            | 15.72 | 0.00        | 0                | 0.00          |
| R2048            | On 02/11/2023 | Bond Future        |           |            | 12.45163    | 73.46136     | 12.24088       | 74.68235          |            | 15.62 | 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 03/11/2022 | Bond Future        |           |            | 11.82710    | 63.61947     | 11.65136       | 64.46936          |            | 14.28 | 0.00        | 1                | 19,096.00     |
| R209             | On 03/11/2022 | Bond Future        | 9.25      | Call       | 0.00000     | 0.00000      | 0.00000        | 0.00000           | 0.000      | 12.89 | 0.00        | 0                | 6,000.00      |
| R209             | On 03/11/2022 | Bond Future        | 10.00     | Call       | 0.12000     | 0.00012      | 0.53000        | 0.00053           | 0.120      | 12.82 | 0.00        | 0                | 7,750.00      |
| R209             | On 03/11/2022 | Bond Future        | 10.00     | Put        | 9,687.40000 | 9.68740      | 8,837.92000    | 8.83792           | 9,687.400  | 12.82 | 1.00        | 0                | 6,000.00      |
| R209             | On 03/11/2022 | Bond Future        | 10.90     | Call       | 54.20000    | 0.05420      | 118.40000      | 0.11840           | 54.200     | 13.67 | 0.05        | 164              | 1,136.00      |
| R209             | On 03/11/2022 | Bond Future        | 11.00     | Put        | 4,232.97000 | 4.23297      | 3,474.70000    | 3.47470           | 4,232.970  | 13.83 | 0.93        | 0                | 6,000.00      |
| R209             | On 03/11/2022 | Bond Future        | 11.50     | Call       | 544.53000   | 0.54453      | 862.31000      | 0.86231           | 544.530    | 14.75 | 0.30        | 164              | 1,136.00      |
| R209             | On 03/11/2022 | Bond Future        | 12.00     | Put        | 859.02000   | 0.85902      | 589.66000      | 0.58966           | 859.020    | 15.70 | 0.39        | 0                | 7,750.00      |
| R209             | On 02/02/2023 | Bond Future        |           |            | 11.96779    | 64.80674     | 11.78532       | 65.67350          |            | 15.04 | 0.00        | 0                | 2,066.00      |
| R209             | On 04/05/2023 | Bond Future        |           |            | 12.08834    | 62.98743     | 11.89904       | 63.87258          |            | 15.20 | 0.00        | 0                | 1,250.00      |
| R209             | On 04/05/2023 | Bond Future        | 10.00     | Call       | 239.87000   | 0.23987      | 322.95000      | 0.32295           | 239.870    | 14.12 | 0.08        | 0                | 7,500.00      |
| R209             | On 04/05/2023 | Bond Future        | 11.00     | Put        | 6,347.28000 | 6.34728      | 5,708.82000    | 5.70882           | 6,347.280  | 14.56 | 0.75        | 0                | 7,500.00      |
| R209             | On 04/05/2023 | Bond Future        | 12.50     | Put        | 2,333.46000 | 2.33346      | 2,019.74000    | 2.01974           | 2,333.460  | 16.67 | 0.38        | 0                | 7,500.00      |
| R209             | On 03/08/2023 | Bond Future        |           |            | 12.20887    | 64.29991     | 12.01256       | 65.20371          |            | 14.19 | 0.00        | 0                | 0.00          |
| R209             | On 02/11/2023 | Bond Future        |           |            | 12.33937    | 62.47024     | 12.13569       | 63.39259          |            | 13.97 | 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          |



| 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                | 0.00          |
| 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 03/11/2022 | Bond Future        |        |            | 225.47297   | 225.47297  |           | 227.33558    | 227.33558      |                   |            | 0.00  | 0.00        | 0                | 430.00        |
| R210             | On 02/02/2023 | Bond Future        |        |            | 229.73632   | 229.73632  |           | 231.63743    | 231.63743      |                   |            | 0.00  | 0.00        | 0                | 300.00        |
| R210             | On 04/05/2023 | Bond Future        |        |            | 231.40984   | 231.40984  |           | 233.35002    | 233.35002      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 03/08/2023 | Bond Future        |        |            | 236.27902   | 236.27902  |           | 238.26075    | 238.26075      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 02/11/2023 | Bond Future        |        |            | 237.97457   | 237.97457  |           | 239.99076    | 239.99076      |                   |            | 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 03/11/2022 | Bond Future        |        |            | 11.39087    | 78.11770   |           | 11.21493     | 78.90670       |                   | 10.57      | 0.00  | 468,706.20  | 6                | 33,626.00     |
| R213             | On 03/11/2022 | Bond Future        | 9.13   | Call       | 0.00000     | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 7.84       | 0.00  | 0.00        | 0                | 200.00        |
| R213             | On 03/11/2022 | Bond Future        | 9.19   | Call       | 0.00000     | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 7.78       | 0.00  | 0.00        | 0                | 476.00        |
| R213             | On 03/11/2022 | Bond Future        | 9.84   | Put        | 7,327.23000 | 7.32723    |           | 6,538.31000  | 6.53831        | 7,327.230         | 7.15       | 1.00  | 0.00        | 0                | 476.00        |
| R213             | On 03/11/2022 | Bond Future        | 9.98   | Put        | 6,630.11000 | 6.63011    |           | 5,841.36000  | 5.84136        | 6,630.110         | 7.02       | 1.00  | 0.00        | 0                | 200.00        |
| R213             | On 03/11/2022 | Bond Future        | 10.19  | Put        | 5,599.18000 | 5.59918    |           | 4,813.91000  | 4.81391        | 5,599.180         | 7.73       | 1.00  | 0.00        | 0                | 476.00        |
| R213             | On 03/11/2022 | Bond Future        | 10.37  | Put        | 4,735.34000 | 4.73534    |           | 3,965.12000  | 3.96512        | 4,735.340         | 8.43       | 0.99  | 0.00        | 0                | 200.00        |
| R213             | On 02/02/2023 | Bond Future        |        |            | 11.56238    | 79.57553   |           | 11.37796     | 80.38045       |                   | 10.90      | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 02/02/2023 | Bond Future        | 9.16   | Call       | 31.22000    | 0.03122    |           | 49.83000     | 0.04983        | 31.220            | 10.66      | 0.02  | 0.00        | 0                | 476.00        |
| R213             | On 02/02/2023 | Bond Future        | 10.01  | Put        | 7,300.11000 | 7.30011    |           | 6,575.38000  | 6.57538        | 7,300.110         | 10.24      | 0.92  | 0.00        | 0                | 476.00        |
| R213             | On 02/02/2023 | Bond Future        | 10.35  | Put        | 5,844.85000 | 5.84485    |           | 5,176.88000  | 5.17688        | 5,844.850         | 10.39      | 0.86  | 0.00        | 0                | 476.00        |
| R213             | On 02/02/2023 | Bond Future        | 10.43  | Call       | 405.40000   | 0.40540    |           | 558.40000    | 0.55840        | 405.400           | 10.43      | 0.16  | 0.00        | 0                | 912.00        |
| R213             | On 02/02/2023 | Bond Future        | 12.20  | Put        | 1,158.31000 | 1.15831    |           | 940.37000    | 0.94037        | 1,158.310         | 12.31      | 0.30  | 0.00        | 0                | 912.00        |
| R213             | On 04/05/2023 | Bond Future        |        |            | 11.70167    | 77.65931   |           | 11.50864     | 78.48153       |                   | 10.84      | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 03/08/2023 | Bond Future        |        |            | 11.84580    | 79.27692   |           | 11.64360     | 80.11650       |                   | 9.97       | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 02/11/2023 | Bond Future        |        |            | 12.01045    | 77.35328   |           | 11.79843     | 78.21016       |                   | 9.65       | 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          |
| R214             | On 03/11/2022 | Bond Future        |        |            | 11.95993    | 61.00734   |           | 11.78410     | 61.88685       |                   | 15.62      | 0.00  | 0.00        | 0                | 24,788.00     |
| R214             | On 02/02/2023 | Bond Future        |        |            | 12.09654    | 62.14588   |           | 11.91400     | 63.04271       |                   | 16.47      | 0.00  | 0.00        | 0                | 64,507.00     |
| R214             | On 02/02/2023 | Bond Future        | 11.10  | Call       | 648.14000   | 0.64814    |           | 862.72000    | 0.86272        | 648.140           | 15.81      | 0.21  | 0.00        | 0                | 1,600.00      |
| R214             | On 02/02/2023 | Bond Future        | 11.80  | Call       | 1,839.09000 | 1.83909    |           | 2,257.54000  | 2.25754        | 1,839.090         | 17.00      | 0.43  | 0.00        | 0                | 1,600.00      |
| R214             | On 04/05/2023 | Bond Future        |        |            | 12.20771    | 60.12506   |           | 12.01866     | 61.04092       |                   | 16.74      | 0.00  | 0.00        | 0                | 0.00          |
| R214             | On 03/08/2023 | Bond Future        |        |            | 12.32039    | 61.37770   |           | 12.12456     | 62.31280       |                   | 15.64      | 0.00  | 0.00        | 0                | 0.00          |
| R214             | On 02/11/2023 | Bond Future        |        |            | 12.44409    | 59.33991   |           | 12.24116     | 60.29425       |                   | 15.50      | 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          |

| 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>Total for Derivatives :</b> |        |            |           |            |           |              |                |                   |            |       | 1,501,614,577.63 | 15,355           | 752.000000000 |
| <b>Grand Total:</b>            |        |            |           |            |           |              |                |                   |            |       | 1,501,614,577.63 | 15,355           | 752.000000000 |