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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 29/06/2023

| 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 03/08/2023 | Index Future | 883.14300   |       | 883.14300   |           | 883.44400    | 883.44400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 02/11/2023 | Index Future | 902.57100   |       | 902.57100   |           | 902.88000    | 902.88000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 01/02/2024 | Index Future | 923.11300   |       | 923.11300   |           | 923.43000    | 923.43000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 02/05/2024 | Index Future | 944.38700   |       | 944.38700   |           | 944.71200    | 944.71200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 01/08/2024 | Index Future | 965.72200   |       | 965.72200   |           | 966.05200    | 966.05200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 03/08/2023 | Index Future | 1,006.17700 |       | 1,006.17700 |           | 1,007.47200  | 1,007.47200    |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 02/11/2023 | Index Future | 1,028.31200 |       | 1,028.31200 |           | 1,029.63700  | 1,029.63700    |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 01/02/2024 | Index Future | 1,051.71500 |       | 1,051.71500 |           | 1,053.07200  | 1,053.07200    |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 02/05/2024 | Index Future | 1,075.95300 |       | 1,075.95300 |           | 1,077.34200  | 1,077.34200    |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 01/08/2024 | Index Future | 1,100.26000 |       | 1,100.26000 |           | 1,101.67800  | 1,101.67800    |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 03/08/2023 | Index Future | 879.39800   |       | 879.39800   |           | 880.99000    | 880.99000      |                   |            | 0.00  | 0.00        | 0                | 106.0         |
| ALBI               | On 02/11/2023 | Index Future | 898.74400   |       | 898.74400   |           | 900.37300    | 900.37300      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 01/02/2024 | Index Future | 919.19900   |       | 919.19900   |           | 920.86500    | 920.86500      |                   |            | 0.00  | 0.00        | 0                | 0.0           |

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| Contract Details | Strike        | Call / Put         | MTM | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ALBI             | On 02/05/2024 | Index Future       |     | 940.38300 | 940.38300  |           | 942.08800    | 942.08800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI             | On 01/08/2024 | Index Future       |     | 961.62700 | 961.62700  |           | 963.36900    | 963.36900      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES26A            | On 02/04/2026 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 03/08/2023 | Bond Future        |     | 12.62013  | 74.16810   |           | 12.59630     | 74.27455       |                   |            | 0.00  | 0.00        | 0                | 350.0         |
| ES33             | On 02/11/2023 | Bond Future        |     | 12.76212  | 72.01944   |           | 12.73725     | 72.12835       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 01/02/2024 | Bond Future        |     | 12.90263  | 73.67575   |           | 12.87665     | 73.78727       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 02/05/2024 | Bond Future        |     | 13.04288  | 71.58913   |           | 13.01577     | 71.70320       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 01/08/2024 | Bond Future        |     | 13.19814  | 73.21846   |           | 13.16987     | 73.33491       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 15/09/2033 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33A            | On 15/09/2033 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 03/08/2023 | Bond Future        |     | 13.08786  | 70.62045   |           | 13.04369     | 70.84528       |                   |            | 0.00  | 0.00        | 0                | 4,000.0       |
| ES42             | On 02/11/2023 | Bond Future        |     | 13.22407  | 67.92787   |           | 13.17808     | 68.15782       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 01/02/2024 | Bond Future        |     | 13.35248  | 69.49038   |           | 13.30466     | 69.72569       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 02/05/2024 | Bond Future        |     | 13.48570  | 66.84417   |           | 13.43592     | 67.08497       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 01/08/2024 | Bond Future        |     | 13.62895  | 68.36392   |           | 13.57718     | 68.61005       |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 25/04/2042 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 03/08/2023 | GOVI               |     | 866.82300 | 866.82300  |           | 868.37900    | 868.37900      |                   |            | 0.00  | 0.00        | 0                | 832.0         |
| GOVI             | On 02/11/2023 | GOVI               |     | 885.89200 | 885.89200  |           | 887.48400    | 887.48400      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 01/02/2024 | GOVI               |     | 906.05400 | 906.05400  |           | 907.68300    | 907.68300      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 02/05/2024 | GOVI               |     | 926.93500 | 926.93500  |           | 928.60200    | 928.60200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 01/08/2024 | GOVI               |     | 947.87600 | 947.87600  |           | 949.57800    | 949.57800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 03/08/2023 | Bond Future        |     | 170.22338 | 170.22338  |           | 170.30278    | 170.30278      |                   |            | 0.00  | 0.00        | 0                | 6,305.0       |
| I2025            | On 02/11/2023 | Bond Future        |     | 174.00993 | 174.00993  |           | 174.09132    | 174.09132      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 01/02/2024 | Bond Future        |     | 176.21611 | 176.21611  |           | 176.29937    | 176.29937      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 02/05/2024 | Bond Future        |     | 180.31653 | 180.31653  |           | 180.40168    | 180.40168      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 01/08/2024 | Bond Future        |     | 182.58337 | 182.58337  |           | 182.66953    | 182.66953      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 31/01/2025 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 03/08/2023 | Bond Future        |     | 123.22039 | 123.22039  |           | 123.44885    | 123.44885      |                   |            | 0.00  | 0.00        | 0                | 2,275.0       |
| I2029            | On 02/11/2023 | Bond Future        |     | 124.62951 | 124.62951  |           | 124.86322    | 124.86322      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 01/02/2024 | Bond Future        |     | 127.49530 | 127.49530  |           | 127.73451    | 127.73451      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 02/05/2024 | Bond Future        |     | 129.09259 | 129.09259  |           | 129.33712    | 129.33712      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 01/08/2024 | Bond Future        |     | 132.03528 | 132.03528  |           | 132.28502    | 132.28502      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 31/03/2029 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2031            | On 31/01/2031 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.0           |

| Contract Details | Strike        | Call / Put | MTM                    | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Options Interest |
|------------------|---------------|------------|------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|------------------|
| I2033            | On 14/08/2015 |            | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2033            | On 03/08/2023 |            | Bond Future            | 115.85343 | 115.85343  |           | 116.04774    | 116.04774      |                   |            | 0.00  | 13,902,411.60 | 120              | 7,167.0          |
| I2033            | On 02/11/2023 |            | Bond Future            | 117.00592 | 117.00592  |           | 117.20463    | 117.20463      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2033            | On 01/02/2024 |            | Bond Future            | 119.69632 | 119.69632  |           | 119.89977    | 119.89977      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2033            | On 02/05/2024 |            | Bond Future            | 121.01724 | 121.01724  |           | 121.22518    | 121.22518      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2033            | On 01/08/2024 |            | Bond Future            | 123.77584 | 123.77584  |           | 123.98821    | 123.98821      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2033            | On 28/02/2033 |            | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2038            | On 03/08/2023 |            | Bond Future            | 125.22896 | 125.22896  |           | 125.66890    | 125.66890      |                   |            | 0.00  | 7,513,737.60  | 60               | 3,019.0          |
| I2038            | On 02/11/2023 |            | Bond Future            | 128.01460 | 128.01460  |           | 128.46455    | 128.46455      |                   |            | 0.00  | 0.00          | 0                | 1,706.0          |
| I2038            | On 01/02/2024 |            | Bond Future            | 128.93887 | 128.93887  |           | 129.39913    | 129.39913      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2038            | On 02/05/2024 |            | Bond Future            | 131.93924 | 131.93924  |           | 132.40998    | 132.40998      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2038            | On 01/08/2024 |            | Bond Future            | 132.87206 | 132.87206  |           | 133.35276    | 133.35276      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2038            | On 31/01/2038 |            | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2046            | On 03/08/2023 |            | Bond Future            | 109.90640 | 109.90640  |           | 109.56566    | 109.56566      |                   |            | 0.00  | 0.00          | 0                | 12,882.0         |
| I2046            | On 02/11/2023 |            | Bond Future            | 110.25843 | 110.25843  |           | 109.91013    | 109.91013      |                   |            | 0.00  | 0.00          | 0                | 4,626.0          |
| I2046            | On 01/02/2024 |            | Bond Future            | 112.79387 | 112.79387  |           | 112.43771    | 112.43771      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2046            | On 02/05/2024 |            | Bond Future            | 113.26673 | 113.26673  |           | 112.90175    | 112.90175      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2046            | On 01/08/2024 |            | Bond Future            | 115.84766 | 115.84766  |           | 115.47423    | 115.47423      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2046            | On 31/03/2046 |            | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2050            | On 03/08/2023 |            | Bond Future            | 109.38751 | 109.38751  |           | 110.71593    | 110.71593      |                   |            | 0.00  | 0.00          | 0                | 10,740.0         |
| I2050            | On 02/11/2023 |            | Bond Future            | 111.82072 | 111.82072  |           | 113.17898    | 113.17898      |                   |            | 0.00  | 0.00          | 0                | 3,364.0          |
| I2050            | On 01/02/2024 |            | Bond Future            | 112.14370 | 112.14370  |           | 113.53299    | 113.53299      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2050            | On 02/05/2024 |            | Bond Future            | 114.75322 | 114.75322  |           | 116.17489    | 116.17489      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2050            | On 01/08/2024 |            | Bond Future            | 115.05692 | 115.05692  |           | 116.51030    | 116.51030      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| I2050            | On 31/12/2050 |            | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| IGOV             | On 03/08/2023 |            | Index Future           | 324.37800 | 324.37800  |           | 325.07700    | 325.07700      |                   |            | 0.00  | 0.00          | 0                | 465.0            |
| IGOV             | On 02/11/2023 |            | Index Future           | 331.59300 | 331.59300  |           | 332.30900    | 332.30900      |                   |            | 0.00  | 0.00          | 0                | 16.0             |
| IGOV             | On 01/02/2024 |            | Index Future           | 339.21800 | 339.21800  |           | 339.95000    | 339.95000      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| IGOV             | On 02/05/2024 |            | Index Future           | 347.11100 | 347.11100  |           | 347.86100    | 347.86100      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| IGOV             | On 01/08/2024 |            | Index Future           | 355.02700 | 355.02700  |           | 355.79300    | 355.79300      |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| JIBAR FUTURE     | On 19/07/2023 |            | Jibar Tradeable Future | 8.50500   | 91.49500   |           | 8.50500      | 91.49500       |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| JIBAR FUTURE     | On 16/08/2023 |            | Jibar Tradeable Future | 8.65500   | 91.34500   |           | 8.65000      | 91.35000       |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| JIBAR FUTURE     | On 20/09/2023 |            | Jibar Tradeable Future | 8.71000   | 91.29000   |           | 8.69500      | 91.30500       |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| JIBAR FUTURE     | On 18/10/2023 |            | Jibar Tradeable Future | 8.72000   | 91.28000   |           | 8.70500      | 91.29500       |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| JIBAR FUTURE     | On 15/11/2023 |            | Jibar Tradeable Future | 8.72000   | 91.28000   |           | 8.70500      | 91.29500       |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| JIBAR FUTURE     | On 20/12/2023 |            | Jibar Tradeable Future | 8.72500   | 91.27500   |           | 8.70500      | 91.29500       |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| JIBAR FUTURE     | On 20/03/2024 |            | Jibar Tradeable Future | 8.66000   | 91.34000   |           | 8.62000      | 91.38000       |                   |            | 0.00  | 0.00          | 0                | 0.0              |
| JIBAR FUTURE     | On 19/06/2024 |            | Jibar Tradeable Future | 8.50500   | 91.49500   |           | 8.44000      | 91.56000       |                   |            | 0.00  | 0.00          | 0                | 0.0              |

| Contract Details |               |                        | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| JIBAR FUTURE     | On 18/09/2024 | Jibar Tradeable Future |        |            | 8.38500     |       | 91.61500   |           | 8.31500      | 91.68500       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 18/12/2024 | Jibar Tradeable Future |        |            | 8.24500     |       | 91.75500   |           | 8.18000      | 91.82000       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 19/03/2025 | Jibar Tradeable Future |        |            | 8.20500     |       | 91.79500   |           | 8.12500      | 91.87500       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| JIBAR FUTURE     | On 18/06/2025 | Jibar Tradeable Future |        |            | 8.22000     |       | 91.78000   |           | 8.14000      | 91.86000       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 03/08/2023 | Bond Future            |        |            | 9.14306     |       | 105.21399  |           | 9.11245      | 105.30327      |                   | 4.82       | 0.00  | 95,113,446.96  | 904              | 54,543.0      |
| R186             | On 02/11/2023 | Bond Future            |        |            | 9.16153     |       | 107.52861  |           | 9.12798      | 107.62003      |                   | 4.65       | 0.00  | 0.00           | 0                | 34,730.0      |
| R186             | On 02/11/2023 | Bond Future            | 9.15   | Call       | 1,133.81000 |       | 1.13381    |           | 1,184.75000  | 1.18475        | 1,133.810         | 4.56       | 0.50  | 0.00           | 0                | 1,715.0       |
| R186             | On 02/11/2023 | Bond Future            | 10.42  | Put        | 234.39000   |       | 0.23439    |           | 224.56000    | 0.22456        | 234.390           | 5.09       | 0.14  | 0.00           | 0                | 1,715.0       |
| R186             | On 01/02/2024 | Bond Future            |        |            | 9.15167     |       | 104.66460  |           | 9.11468      | 104.75825      |                   | 4.47       | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 02/05/2024 | Bond Future            |        |            | 9.12714     |       | 107.07662  |           | 9.08614      | 107.17239      |                   | 4.02       | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 02/05/2024 | Bond Future            | 9.73   | Call       | 2,406.53000 |       | 2.40653    |           | 2,470.89000  | 2.47089        | 2,406.530         | 4.14       | 0.64  | 0.00           | 0                | 2,030.0       |
| R186             | On 02/05/2024 | Bond Future            | 10.40  | Put        | 656.53000   |       | 0.65653    |           | 635.60000    | 0.63560        | 656.530           | 4.50       | 0.25  | 0.00           | 0                | 2,030.0       |
| R186             | On 01/08/2024 | Bond Future            |        |            | 9.12186     |       | 104.18132  |           | 9.07609      | 104.27901      |                   | 3.76       | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 21/12/2026 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R186/R207        | On 21/12/2026 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R186/R208        | On 21/12/2026 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 03/08/2023 | Bond Future            |        |            | 335.18900   |       | 335.18900  |           | 335.19296    | 335.19296      |                   |            | 0.00  | 0.00           | 0                | 44.0          |
| R197             | On 02/11/2023 | Bond Future            |        |            | 342.64504   |       | 342.64504  |           | 342.64955    | 342.64955      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 07/12/2023 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 03/08/2023 | Bond Future            |        |            | 247.55175   |       | 247.55175  |           | 247.54761    | 247.54761      |                   |            | 0.00  | 0.00           | 0                | 5,336.0       |
| R202             | On 02/11/2023 | Bond Future            |        |            | 253.05831   |       | 253.05831  |           | 253.05445    | 253.05445      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 01/02/2024 | Bond Future            |        |            | 253.90763   |       | 253.90763  |           | 253.90358    | 253.90358      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 02/05/2024 | Bond Future            |        |            | 259.81577   |       | 259.81577  |           | 259.81166    | 259.81166      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 01/08/2024 | Bond Future            |        |            | 260.62673   |       | 260.62673  |           | 260.62053    | 260.62053      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 07/12/2033 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2030            | On 03/08/2023 | Bond Future            |        |            | 10.52085    |       | 88.54071   |           | 10.52703     | 88.51435       |                   | 9.77       | 0.00  | 104,655,119.22 | 1,182            | 80,051.0      |
| R2030            | On 03/08/2023 | Bond Future            | 10.40  | Call       | 731.43000   |       | 0.73143    |           | 733.79000    | 0.73379        | 731.430           | 8.83       | 0.42  | 0.00           | 0                | 1,012.0       |
| R2030            | On 03/08/2023 | Bond Future            | 10.65  | Call       | 1,334.13000 |       | 1.33413    |           | 1,333.06000  | 1.33306        | 1,334.130         | 9.51       | 0.59  | 0.00           | 0                | 350.0         |
| R2030            | On 03/08/2023 | Bond Future            | 12.59  | Put        | 11.69000    |       | 0.01169    |           | 13.32000     | 0.01332        | 11.690            | 13.61      | 0.01  | 0.00           | 0                | 1,012.0       |
| R2030            | On 03/08/2023 | Bond Future            | 12.89  | Put        | 5.06000     |       | 0.00506    |           | 5.88000      | 0.00588        | 5.060             | 13.90      | 0.00  | 0.00           | 0                | 350.0         |
| R2030            | On 02/11/2023 | Bond Future            |        |            | 10.59925    |       | 90.48871   |           | 10.60573     | 90.46186       |                   | 9.74       | 0.00  | 0.00           | 0                | 19,740.0      |
| R2030            | On 02/11/2023 | Bond Future            | 9.57   | Call       | 579.10000   |       | 0.57910    |           | 579.30000    | 0.57930        | 579.100           | 9.57       | 0.21  | 0.00           | 0                | 800.0         |
| R2030            | On 02/11/2023 | Bond Future            | 9.89   | Call       | 878.71000   |       | 0.87871    |           | 877.78000    | 0.87778        | 878.710           | 9.45       | 0.29  | 0.00           | 0                | 500.0         |
| R2030            | On 02/11/2023 | Bond Future            | 10.07  | Call       | 1,109.51000 |       | 1.10951    |           | 1,107.67000  | 1.10767        | 1,109.510         | 9.47       | 0.34  | 0.00           | 0                | 800.0         |
| R2030            | On 02/11/2023 | Bond Future            | 10.39  | Call       | 1,626.79000 |       | 1.62679    |           | 1,622.85000  | 1.62285        | 1,626.790         | 9.54       | 0.44  | 0.00           | 0                | 500.0         |
| R2030            | On 02/11/2023 | Bond Future            | 10.62  | Call       | 2,091.34000 |       | 2.09134    |           | 2,085.57000  | 2.08557        | 2,091.340         | 9.66       | 0.52  | 0.00           | 0                | 500.0         |
| R2030            | On 02/11/2023 | Bond Future            | 11.12  | Call       | 3,333.65000 |       | 3.33365    |           | 3,323.44000  | 3.32344        | 3,333.650         | 10.03      | 0.67  | 0.00           | 0                | 500.0         |

| Contract Details |               |                    | Strike | Call / Put | MTM Yield   | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta          | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|----------------|-------------|------------------|---------------|
| R2030            | On 02/11/2023 | Bond Future        | 11.43  | Put        | 871.64000   | 0.87164    | 885.56000   | 0.88556      | 871.640        | 10.31             | 0.26       | 0.00           | 0           | 500.0            |               |
| R2030            | On 02/11/2023 | Bond Future        | 11.57  | Put        | 750.42000   | 0.75042    | 763.18000   | 0.76318      | 750.420        | 10.45             | 0.23       | 0.00           | 0           | 800.0            |               |
| R2030            | On 02/11/2023 | Bond Future        | 12.27  | Put        | 350.14000   | 0.35014    | 357.96000   | 0.35796      | 350.140        | 11.15             | 0.12       | 0.00           | 0           | 500.0            |               |
| R2030            | On 01/02/2024 | Bond Future        |        |            | 10.66931    | 88.54234   | 10.67611    | 88.51502     |                | 9.36              | 0.00       | 0.00           | 0           | 0.0              |               |
| R2030            | On 01/02/2024 | Bond Future        | 9.57   | Call       | 902.80000   | 0.90280    | 900.56000   | 0.90056      | 902.800        | 9.18              | 0.25       | 0.00           | 0           | 400.0            |               |
| R2030            | On 01/02/2024 | Bond Future        | 9.89   | Call       | 1,219.56000 | 1.21956    | 1,215.96000 | 1.21596      | 1,219.560      | 9.02              | 0.32       | 0.00           | 0           | 500.0            |               |
| R2030            | On 01/02/2024 | Bond Future        | 9.93   | Call       | 1,264.78000 | 1.26478    | 1,260.98000 | 1.26098      | 1,264.780      | 9.00              | 0.33       | 0.00           | 0           | 1,360.0          |               |
| R2030            | On 01/02/2024 | Bond Future        | 10.00  | Call       | 1,346.90000 | 1.34690    | 1,342.74000 | 1.34274      | 1,346.900      | 8.97              | 0.34       | 0.00           | 0           | 500.0            |               |
| R2030            | On 01/02/2024 | Bond Future        | 10.07  | Call       | 1,445.40000 | 1.44540    | 1,440.87000 | 1.44087      | 1,445.400      | 8.98              | 0.36       | 0.00           | 0           | 400.0            |               |
| R2030            | On 01/02/2024 | Bond Future        | 10.16  | Call       | 1,578.84000 | 1.57884    | 1,573.80000 | 1.57380      | 1,578.840      | 9.00              | 0.38       | 0.00           | 0           | 200.0            |               |
| R2030            | On 01/02/2024 | Bond Future        | 10.39  | Call       | 1,954.88000 | 1.95488    | 1,948.44000 | 1.94844      | 1,954.880      | 9.05              | 0.44       | 0.00           | 0           | 500.0            |               |
| R2030            | On 01/02/2024 | Bond Future        | 11.00  | Put        | 1,925.91000 | 1.92591    | 1,942.66000 | 1.94266      | 1,925.910      | 9.36              | 0.40       | 0.00           | 0           | 700.0            |               |
| R2030            | On 01/02/2024 | Bond Future        | 11.31  | Put        | 1,508.21000 | 1.50821    | 1,522.87000 | 1.52287      | 1,508.210      | 9.60              | 0.33       | 0.00           | 0           | 1,360.0          |               |
| R2030            | On 01/02/2024 | Bond Future        | 11.75  | Put        | 1,064.82000 | 1.06482    | 1,076.72000 | 1.07672      | 1,064.820      | 10.00             | 0.25       | 0.00           | 0           | 200.0            |               |
| R2030            | On 01/02/2024 | Bond Future        | 11.85  | Put        | 983.14000   | 0.98314    | 994.45000   | 0.99445      | 983.140        | 10.09             | 0.23       | 0.00           | 0           | 500.0            |               |
| R2030            | On 01/02/2024 | Bond Future        | 11.86  | Put        | 975.31000   | 0.97531    | 986.57000   | 0.98657      | 975.310        | 10.09             | 0.23       | 0.00           | 0           | 500.0            |               |
| R2030            | On 01/02/2024 | Bond Future        | 12.10  | Put        | 805.55000   | 0.80555    | 815.49000   | 0.81549      | 805.550        | 10.32             | 0.20       | 0.00           | 0           | 400.0            |               |
| R2030            | On 02/05/2024 | Bond Future        |        |            | 10.74383    | 90.58273   | 10.75101    | 90.55479     |                | 8.74              | 0.00       | 0.00           | 0           | 0.0              |               |
| R2030            | On 02/05/2024 | Bond Future        | 9.66   | Call       | 1,174.51000 | 1.17451    | 1,170.42000 | 1.17042      | 1,174.510      | 8.34              | 0.28       | 0.00           | 0           | 1,000.0          |               |
| R2030            | On 02/05/2024 | Bond Future        | 10.16  | Call       | 1,790.19000 | 1.79019    | 1,783.73000 | 1.78373      | 1,790.190      | 8.31              | 0.39       | 0.00           | 0           | 1,000.0          |               |
| R2030            | On 02/05/2024 | Bond Future        | 10.62  | Call       | 2,592.24000 | 2.59224    | 2,583.19000 | 2.58319      | 2,592.240      | 8.50              | 0.49       | 0.00           | 0           | 500.0            |               |
| R2030            | On 02/05/2024 | Bond Future        | 10.82  | Call       | 3,005.44000 | 3.00544    | 2,995.21000 | 2.99521      | 3,005.440      | 8.62              | 0.53       | 0.00           | 0           | 1,080.0          |               |
| R2030            | On 02/05/2024 | Bond Future        | 11.12  | Call       | 3,687.77000 | 3.68777    | 3,675.79000 | 3.67579      | 3,687.770      | 8.83              | 0.59       | 0.00           | 0           | 500.0            |               |
| R2030            | On 02/05/2024 | Bond Future        | 11.94  | Put        | 1,326.38000 | 1.32638    | 1,337.98000 | 1.33798      | 1,326.380      | 9.48              | 0.26       | 0.00           | 0           | 1,000.0          |               |
| R2030            | On 02/05/2024 | Bond Future        | 12.38  | Put        | 1,003.99000 | 1.00399    | 1,013.62000 | 1.01362      | 1,003.990      | 9.85              | 0.21       | 0.00           | 0           | 1,080.0          |               |
| R2030            | On 02/05/2024 | Bond Future        | 13.15  | Put        | 598.39000   | 0.59839    | 605.10000   | 0.60510      | 598.390        | 10.38             | 0.13       | 0.00           | 0           | 500.0            |               |
| R2030            | On 01/08/2024 | Bond Future        |        |            | 10.83804    | 88.62056   | 10.84571    | 88.59175     |                | 8.44              | 0.00       | 0.00           | 0           | 0.0              |               |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.0              |               |
| R2032            | On 03/08/2023 | Bond Future        |        |            | 11.18424    | 86.91189   | 11.16503    | 87.00535     |                | 11.27             | 0.00       | 131,671,513.35 | 1,515       | 119,372.0        |               |
| R2032            | On 03/08/2023 | Bond Future        | 9.60   | Call       | 0.03000     | 0.00003    | 0.05000     | 0.00005      | 0.030          | 7.56              | 0.00       | 0.00           | 0           | 1,500.0          |               |
| R2032            | On 03/08/2023 | Bond Future        | 10.30  | Call       | 16.00000    | 0.01600    | 19.72000    | 0.01972      | 16.000         | 7.85              | 0.02       | 0.00           | 0           | 7,500.0          |               |
| R2032            | On 03/08/2023 | Bond Future        | 11.45  | Put        | 726.34000   | 0.72634    | 711.74000   | 0.71174      | 726.340        | 11.86             | 0.34       | 0.00           | 0           | 7,500.0          |               |
| R2032            | On 03/08/2023 | Bond Future        | 11.50  | Put        | 660.47000   | 0.66047    | 647.86000   | 0.64786      | 660.470        | 12.01             | 0.31       | 0.00           | 0           | 11,000.0         |               |
| R2032            | On 03/08/2023 | Bond Future        | 11.50  | Call       | 2,177.24000 | 2.17724    | 2,258.09000 | 2.25809      | 2,177.240      | 12.01             | 0.69       | 0.00           | 0           | 11,000.0         |               |
| R2032            | On 03/08/2023 | Bond Future        | 11.55  | Put        | 599.72000   | 0.59972    | 588.91000   | 0.58891      | 599.720        | 12.15             | 0.29       | 0.00           | 0           | 7,500.0          |               |
| R2032            | On 03/08/2023 | Bond Future        | 11.90  | Call       | 3,686.22000 | 3.68622    | 3,777.03000 | 3.77703      | 3,686.220      | 13.11             | 0.84       | 0.00           | 0           | 5,000.0          |               |
| R2032            | On 03/08/2023 | Bond Future        | 12.00  | Call       | 4,089.56000 | 4.08956    | 4,181.62000 | 4.18162      | 4,089.560      | 13.36             | 0.87       | 0.00           | 0           | 5,000.0          |               |
| R2032            | On 03/08/2023 | Bond Future        | 12.04  | Call       | 4,252.92000 | 4.25292    | 4,345.38000 | 4.34538      | 4,252.920      | 13.46             | 0.88       | 0.00           | 0           | 3,000.0          |               |
| R2032            | On 03/08/2023 | Bond Future        | 12.04  | Put        | 224.96000   | 0.22496    | 223.96000   | 0.22396      | 224.960        | 13.46             | 0.12       | 0.00           | 0           | 3,000.0          |               |
| R2032            | On 02/11/2023 | Bond Future        |        |            | 11.28122    | 84.66105   | 11.26112    | 84.75668     |                | 12.43             | 0.00       | 67,728,840.00  | 800         | 75,924.0         |               |
| R2032            | On 02/11/2023 | Bond Future        | 10.59  | Call       | 1,058.41000 | 1.05841    | 1,095.19000 | 1.09519      | 1,058.410      | 11.73             | 0.30       | 0.00           | 0           | 500.0            |               |
| R2032            | On 02/11/2023 | Bond Future        | 10.71  | Call       | 1,243.94000 | 1.24394    | 1,284.62000 | 1.28462      | 1,243.940      | 11.79             | 0.33       | 0.00           | 0           | 500.0            |               |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta         | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|------------------|---------------|
| R2032            | On 02/11/2023 | Bond Future        | 11.09  | Call       | 1,969.38000 |       | 1.96938    | 2,022.47000 | 2.02247      | 1,969.380      | 12.03             | 0.45       | 0.00          | 0           | 500.00           |               |
| R2032            | On 02/11/2023 | Bond Future        | 11.28  | Put        | 2,423.66000 |       | 2.42366    | 2,387.06000 | 2.38706      | 2,423.660      | 12.20             | 0.49       | 0.00          | 0           | 500.00           |               |
| R2032            | On 02/11/2023 | Bond Future        | 11.78  | Put        | 1,501.16000 |       | 1.50116    | 1,477.99000 | 1.47799      | 1,501.160      | 12.75             | 0.34       | 0.00          | 0           | 500.00           |               |
| R2032            | On 02/11/2023 | Bond Future        | 12.26  | Put        | 931.06000   |       | 0.93106    | 917.07000   | 0.91707      | 931.060        | 13.35             | 0.23       | 0.00          | 0           | 500.00           |               |
| R2032            | On 01/02/2024 | Bond Future        |        |            | 11.37008    |       | 86.58834   | 11.34903    | 86.68632     |                | 11.74             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2032            | On 01/02/2024 | Bond Future        | 10.01  | Call       | 846.73000   |       | 0.84673    | 872.35000   | 0.87235      | 846.730        | 11.22             | 0.21       | 0.00          | 0           | 1,200.00         |               |
| R2032            | On 01/02/2024 | Bond Future        | 10.59  | Call       | 1,516.05000 |       | 1.51605    | 1,554.48000 | 1.55448      | 1,516.050      | 11.12             | 0.33       | 0.00          | 0           | 500.00           |               |
| R2032            | On 01/02/2024 | Bond Future        | 10.76  | Call       | 1,799.54000 |       | 1.79954    | 1,842.31000 | 1.84231      | 1,799.540      | 11.20             | 0.37       | 0.00          | 0           | 1,200.00         |               |
| R2032            | On 01/02/2024 | Bond Future        | 10.78  | Call       | 1,834.89000 |       | 1.83489    | 1,878.17000 | 1.87817      | 1,834.890      | 11.21             | 0.37       | 0.00          | 0           | 200.00           |               |
| R2032            | On 01/02/2024 | Bond Future        | 11.09  | Call       | 2,442.21000 |       | 2.44221    | 2,493.41000 | 2.49341      | 2,442.210      | 11.39             | 0.45       | 0.00          | 0           | 500.00           |               |
| R2032            | On 01/02/2024 | Bond Future        | 11.75  | Put        | 2,364.90000 |       | 2.36490    | 2,333.51000 | 2.33351      | 2,364.900      | 11.99             | 0.40       | 0.00          | 0           | 200.00           |               |
| R2032            | On 01/02/2024 | Bond Future        | 12.50  | Put        | 1,380.82000 |       | 1.38082    | 1,362.25000 | 1.36225      | 1,380.820      | 12.81             | 0.26       | 0.00          | 0           | 200.00           |               |
| R2032            | On 01/02/2024 | Bond Future        | 12.62  | Put        | 1,266.48000 |       | 1.26648    | 1,249.50000 | 1.24950      | 1,266.480      | 12.94             | 0.24       | 0.00          | 0           | 1,200.00         |               |
| R2032            | On 01/02/2024 | Bond Future        | 12.73  | Put        | 1,169.82000 |       | 1.16982    | 1,154.18000 | 1.15418      | 1,169.820      | 13.07             | 0.22       | 0.00          | 0           | 500.00           |               |
| R2032            | On 02/05/2024 | Bond Future        |        |            | 11.46012    |       | 84.42015   | 11.43810    | 84.52034     |                | 10.93             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2032            | On 02/05/2024 | Bond Future        | 10.36  | Call       | 1,333.38000 |       | 1.33338    | 1,366.16000 | 1.36616      | 1,333.380      | 10.36             | 0.28       | 0.00          | 0           | 1,000.00         |               |
| R2032            | On 02/05/2024 | Bond Future        | 10.59  | Call       | 1,625.18000 |       | 1.62518    | 1,662.80000 | 1.66280      | 1,625.180      | 10.32             | 0.33       | 0.00          | 0           | 500.00           |               |
| R2032            | On 02/05/2024 | Bond Future        | 10.65  | Call       | 1,708.56000 |       | 1.70856    | 1,747.48000 | 1.74748      | 1,708.560      | 10.31             | 0.34       | 0.00          | 0           | 1,550.00         |               |
| R2032            | On 02/05/2024 | Bond Future        | 10.86  | Call       | 2,046.55000 |       | 2.04655    | 2,090.28000 | 2.09028      | 2,046.550      | 10.35             | 0.38       | 0.00          | 0           | 1,000.00         |               |
| R2032            | On 02/05/2024 | Bond Future        | 11.09  | Call       | 2,485.48000 |       | 2.48548    | 2,534.65000 | 2.53465      | 2,485.480      | 10.46             | 0.44       | 0.00          | 0           | 500.00           |               |
| R2032            | On 02/05/2024 | Bond Future        | 11.35  | Call       | 3,046.36000 |       | 3.04636    | 3,101.55000 | 3.10155      | 3,046.360      | 10.61             | 0.50       | 0.00          | 0           | 1,550.00         |               |
| R2032            | On 02/05/2024 | Bond Future        | 12.90  | Put        | 1,307.45000 |       | 1.30745    | 1,289.35000 | 1.28935      | 1,307.450      | 12.08             | 0.23       | 0.00          | 0           | 1,000.00         |               |
| R2032            | On 02/05/2024 | Bond Future        | 13.18  | Put        | 1,093.68000 |       | 1.09368    | 1,078.56000 | 1.07856      | 1,093.680      | 12.37             | 0.19       | 0.00          | 0           | 500.00           |               |
| R2032            | On 02/05/2024 | Bond Future        | 13.35  | Put        | 981.98000   |       | 0.98198    | 968.44000   | 0.96844      | 981.980        | 12.54             | 0.18       | 0.00          | 0           | 1,550.00         |               |
| R2032            | On 01/08/2024 | Bond Future        |        |            | 11.56528    |       | 86.32357   | 11.54226    | 86.42581     |                | 9.93              | 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 03/08/2023 | Bond Future        |        |            | 11.80776    |       | 85.62330   | 11.77344    | 85.80883     |                | 13.22             | 0.00       | 42,811,650.00 | 500         | 63,589.00        |               |
| R2035            | On 03/08/2023 | Bond Future        | 11.75  | Put        | 1,522.45000 |       | 1.52245    | 1,445.70000 | 1.44570      | 1,522.450      | 12.84             | 0.53       | 0.00          | 0           | 4,870.00         |               |
| R2035            | On 03/08/2023 | Bond Future        | 12.50  | Call       | 3,924.11000 |       | 3.92411    | 4,094.04000 | 4.09404      | 3,924.110      | 14.02             | 0.85       | 0.00          | 0           | 5,000.00         |               |
| R2035            | On 02/11/2023 | Bond Future        |        |            | 11.91801    |       | 82.99664   | 11.88227    | 83.18637     |                | 14.03             | 0.00       | 0.00          | 0           | 110,029.00       |               |
| R2035            | On 02/11/2023 | Bond Future        | 10.62  | Call       | 432.20000   |       | 0.43220    | 465.12000   | 0.46512      | 432.200        | 12.85             | 0.14       | 0.00          | 0           | 400.00           |               |
| R2035            | On 02/11/2023 | Bond Future        | 11.12  | Call       | 964.78000   |       | 0.96478    | 1,023.70000 | 1.02370      | 964.780        | 12.97             | 0.26       | 0.00          | 0           | 400.00           |               |
| R2035            | On 02/11/2023 | Bond Future        | 11.74  | Call       | 2,224.36000 |       | 2.22436    | 2,323.13000 | 2.32313      | 2,224.360      | 13.67             | 0.46       | 0.00          | 0           | 750.00           |               |
| R2035            | On 02/11/2023 | Bond Future        | 12.24  | Call       | 3,691.00000 |       | 3.69100    | 3,818.67000 | 3.81867      | 3,691.000      | 14.39             | 0.61       | 0.00          | 0           | 750.00           |               |
| R2035            | On 02/11/2023 | Bond Future        | 12.85  | Put        | 1,119.48000 |       | 1.11948    | 1,083.32000 | 1.08332      | 1,119.480      | 15.31             | 0.24       | 0.00          | 0           | 400.00           |               |
| R2035            | On 02/11/2023 | Bond Future        | 13.59  | Put        | 537.61000   |       | 0.53761    | 520.12000   | 0.52012      | 537.610        | 16.39             | 0.13       | 0.00          | 0           | 750.00           |               |
| R2035            | On 01/02/2024 | Bond Future        |        |            | 12.02541    |       | 84.88590   | 11.98815    | 85.08009     |                | 13.48             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2035            | On 01/02/2024 | Bond Future        | 10.62  | Call       | 850.86000   |       | 0.85086    | 894.74000   | 0.89474      | 850.860        | 12.57             | 0.20       | 0.00          | 0           | 400.00           |               |
| R2035            | On 01/02/2024 | Bond Future        | 11.12  | Call       | 1,467.36000 |       | 1.46736    | 1,532.48000 | 1.53248      | 1,467.360      | 12.55             | 0.30       | 0.00          | 0           | 400.00           |               |
| R2035            | On 01/02/2024 | Bond Future        | 13.46  | Put        | 1,249.24000 |       | 1.24924    | 1,215.18000 | 1.21518      | 1,249.240      | 15.03             | 0.21       | 0.00          | 0           | 400.00           |               |
| R2035            | On 02/05/2024 | Bond Future        |        |            | 12.12478    |       | 82.32702   | 12.08601    | 82.52564     |                | 13.41             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2035            | On 01/08/2024 | Bond Future        |        |            | 12.23617    |       | 84.18357   | 12.19581    | 84.38648     |                | 12.39             | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2037            | On 03/08/2023 | Bond Future        |        |            | 12.12120    |       | 76.42056   |           | 12.09210     | 76.57732       |                   | 14.98      | 0.00  | 41,954,887.44  | 549              | 133,557.0     |
| R2037            | On 03/08/2023 | Bond Future        | 10.30  | Call       | 0.75000     |       | 0.00075    |           | 1.06000      | 0.00106        | 0.750             | 13.53      | 0.00  | 0.00           | 0                | 1,800.0       |
| R2037            | On 03/08/2023 | Bond Future        | 11.00  | Call       | 34.92000    |       | 0.03492    |           | 43.04000     | 0.04304        | 34.920            | 13.52      | 0.03  | 0.00           | 0                | 1,800.0       |
| R2037            | On 02/11/2023 | Bond Future        |        |            | 12.22923    |       | 78.10192   |           | 12.19900     | 78.26223       |                   | 15.10      | 0.00  | 0.00           | 0                | 14,897.0      |
| R2037            | On 02/11/2023 | Bond Future        | 12.02  | Call       | 2,131.45000 |       | 2.13145    |           | 2,214.75000  | 2.21475        | 2,131.450         | 14.40      | 0.45  | 0.00           | 0                | 750.0         |
| R2037            | On 02/11/2023 | Bond Future        | 12.52  | Call       | 3,567.21000 |       | 3.56721    |           | 3,675.38000  | 3.67538        | 3,567.210         | 15.13      | 0.60  | 0.00           | 0                | 750.0         |
| R2037            | On 02/11/2023 | Bond Future        | 13.89  | Put        | 544.08000   |       | 0.54408    |           | 530.08000    | 0.53008        | 544.080           | 17.34      | 0.13  | 0.00           | 0                | 750.0         |
| R2037            | On 01/02/2024 | Bond Future        |        |            | 12.33394    |       | 75.62329   |           | 12.30250     | 75.78736       |                   | 15.36      | 0.00  | 0.00           | 0                | 0.0           |
| R2037            | On 01/02/2024 | Bond Future        | 12.09  | Call       | 2,871.09000 |       | 2.87109    |           | 2,955.77000  | 2.95577        | 2,871.090         | 14.83      | 0.46  | 0.00           | 0                | 2,500.0       |
| R2037            | On 01/02/2024 | Bond Future        | 12.93  | Put        | 2,329.33000 |       | 2.32933    |           | 2,280.72000  | 2.28072        | 2,329.330         | 15.98      | 0.35  | 0.00           | 0                | 2,500.0       |
| R2037            | On 01/02/2024 | Bond Future        | 13.93  | Put        | 1,164.96000 |       | 1.16496    |           | 1,139.87000  | 1.13987        | 1,164.960         | 17.45      | 0.19  | 0.00           | 0                | 2,500.0       |
| R2037            | On 02/05/2024 | Bond Future        |        |            | 12.44142    |       | 77.36593   |           | 12.40875     | 77.53379       |                   | 14.69      | 0.00  | 0.00           | 0                | 0.0           |
| R2037            | On 01/08/2024 | Bond Future        |        |            | 12.56398    |       | 74.85462   |           | 12.53001     | 75.02607       |                   | 14.59      | 0.00  | 0.00           | 0                | 0.0           |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2040            | On 03/08/2023 | Bond Future        |        |            | 12.37244    |       | 76.70268   |           | 12.32814     | 76.95370       |                   | 15.87      | 0.00  | 57,527,010.00  | 750              | 126,697.0     |
| R2040            | On 02/11/2023 | Bond Future        |        |            | 12.48375    |       | 78.39027   |           | 12.43777     | 78.64687       |                   | 16.00      | 0.00  | 862,292.97     | 11               | 6,490.0       |
| R2040            | On 02/11/2023 | Bond Future        | 11.80  | Call       | 1,272.84000 |       | 1.27284    |           | 1,362.03000  | 1.36203        | 1,272.840         | 14.99      | 0.30  | 0.00           | 0                | 128.0         |
| R2040            | On 02/11/2023 | Bond Future        | 12.60  | Call       | 3,289.92000 |       | 3.28992    |           | 3,445.29000  | 3.44529        | 3,289.920         | 16.17      | 0.55  | 0.00           | 0                | 128.0         |
| R2040            | On 02/11/2023 | Bond Future        | 13.64  | Put        | 1,027.08000 |       | 1.02708    |           | 983.87000    | 0.98387        | 1,027.080         | 17.96      | 0.21  | 0.00           | 0                | 128.0         |
| R2040            | On 01/02/2024 | Bond Future        |        |            | 12.59223    |       | 75.66782   |           | 12.54444     | 75.93040       |                   | 16.33      | 0.00  | 0.00           | 0                | 28.0          |
| R2040            | On 02/05/2024 | Bond Future        |        |            | 12.70306    |       | 77.41153   |           | 12.65344     | 77.68012       |                   | 15.66      | 0.00  | 0.00           | 0                | 0.0           |
| R2040            | On 01/08/2024 | Bond Future        |        |            | 12.82859    |       | 74.65070   |           | 12.77700     | 74.92516       |                   | 15.64      | 0.00  | 0.00           | 0                | 0.0           |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2044            | On 03/08/2023 | Bond Future        |        |            | 12.43591    |       | 73.05101   |           | 12.38143     | 73.36064       |                   | 16.83      | 0.00  | 246,181,903.70 | 3,370            | 84,947.0      |
| R2044            | On 03/08/2023 | Bond Future        | 11.75  | Call       | 235.49000   |       | 0.23549    |           | 292.49000    | 0.29249        | 235.490           | 15.54      | 0.14  | 0.00           | 0                | 4,553.0       |
| R2044            | On 03/08/2023 | Bond Future        | 11.75  | Put        | 4,301.58000 |       | 4.30158    |           | 4,048.95000  | 4.04895        | 4,301.580         | 15.54      | 0.86  | 0.00           | 0                | 3,076.0       |
| R2044            | On 03/08/2023 | Bond Future        | 12.00  | Put        | 3,067.86000 |       | 3.06786    |           | 2,857.64000  | 2.85764        | 3,067.860         | 15.89      | 0.75  | 0.00           | 0                | 4,754.0       |
| R2044            | On 03/08/2023 | Bond Future        | 12.50  | Put        | 1,341.04000 |       | 1.34104    |           | 1,227.32000  | 1.22732        | 1,341.040         | 16.83      | 0.45  | 0.00           | 0                | 9,106.0       |
| R2044            | On 02/11/2023 | Bond Future        |        |            | 12.54356    |       | 74.65826   |           | 12.48705     | 74.97477       |                   | 16.99      | 0.00  | 0.00           | 0                | 670.0         |
| R2044            | On 01/02/2024 | Bond Future        |        |            | 12.64840    |       | 71.97603   |           | 12.58971     | 72.29991       |                   | 17.38      | 0.00  | 0.00           | 0                | 0.0           |
| R2044            | On 02/05/2024 | Bond Future        |        |            | 12.75514    |       | 73.63462   |           | 12.69424     | 73.96597       |                   | 16.69      | 0.00  | 0.00           | 0                | 0.0           |
| R2044            | On 01/08/2024 | Bond Future        |        |            | 12.87562    |       | 70.91379   |           | 12.81235     | 71.25238       |                   | 16.71      | 0.00  | 0.00           | 0                | 0.0           |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2048            | On 03/08/2023 | Bond Future        |        |            | 12.38231    |       | 76.01285   |           | 12.32263     | 76.35834       |                   | 16.51      | 0.00  | 0.00           | 0                | 97,118.0      |
| R2048            | On 03/08/2023 | Bond Future        | 11.80  | Call       | 338.43000   |       | 0.33843    |           | 418.77000    | 0.41877        | 338.430           | 15.32      | 0.18  | 0.00           | 0                | 1,100.0       |
| R2048            | On 03/08/2023 | Bond Future        | 12.30  | Call       | 1,292.92000 |       | 1.29292    |           | 1,479.70000  | 1.47970        | 1,292.920         | 16.13      | 0.46  | 0.00           | 0                | 1,100.0       |
| R2048            | On 03/08/2023 | Bond Future        | 13.20  | Put        | 287.59000   |       | 0.28759    |           | 256.64000    | 0.25664        | 287.590           | 17.92      | 0.13  | 0.00           | 0                | 1,100.0       |



| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Options Inter |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R2048            | On 02/11/2023 | Bond Future        |        |            | 12.49081    |       | 73.23836   |           | 12.42886     | 73.59153       |                   | 17.68      | 0.00  | 0.00         | 0                | 169,112.0     |
| R2048            | On 02/11/2023 | Bond Future        | 11.80  | Call       | 1,313.57000 |       | 1.31357    |           | 1,434.13000  | 1.43413        | 1,313.570         | 16.57      | 0.30  | 0.00         | 0                | 220.0         |
| R2048            | On 02/11/2023 | Bond Future        | 12.50  | Call       | 3,058.78000 |       | 3.05878    |           | 3,258.91000  | 3.25891        | 3,058.780         | 17.68      | 0.52  | 0.00         | 0                | 220.0         |
| R2048            | On 02/11/2023 | Bond Future        | 13.60  | Put        | 1,135.25000 |       | 1.13525    |           | 1,069.49000  | 1.06949        | 1,135.250         | 19.76      | 0.22  | 0.00         | 0                | 220.0         |
| R2048            | On 01/02/2024 | Bond Future        |        |            | 12.59698    |       | 74.90553   |           | 12.53263     | 75.26682       |                   | 17.04      | 0.00  | 0.00         | 0                | 0.0           |
| R2048            | On 02/05/2024 | Bond Future        |        |            | 12.69545    |       | 72.18023   |           | 12.62871     | 72.54987       |                   | 17.38      | 0.00  | 0.00         | 0                | 13,000.0      |
| R2048            | On 01/08/2024 | Bond Future        |        |            | 12.80354    |       | 73.80756   |           | 12.73428     | 74.18536       |                   | 16.39      | 0.00  | 0.00         | 0                | 0.0           |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R2053            | On 03/08/2023 | Bond Future        |        |            | 12.43402    |       | 97.76848   |           | 12.37437     | 98.20956       |                   | 16.57      | 0.00  | 0.00         | 0                | 0.0           |
| R2053            | On 02/11/2023 | Bond Future        |        |            | 12.54445    |       | 94.05353   |           | 12.48244     | 94.50448       |                   | 17.75      | 0.00  | 0.00         | 0                | 1,349.0       |
| R2053            | On 01/02/2024 | Bond Future        |        |            | 12.64853    |       | 96.19476   |           | 12.58410     | 96.65613       |                   | 17.11      | 0.00  | 0.00         | 0                | 0.0           |
| R2053            | On 02/05/2024 | Bond Future        |        |            | 12.75374    |       | 92.54459   |           | 12.68679     | 93.01655       |                   | 17.46      | 0.00  | 0.00         | 0                | 0.0           |
| R2053            | On 01/08/2024 | Bond Future        |        |            | 12.86928    |       | 94.63004   |           | 12.79970     | 95.11238       |                   | 16.46      | 0.00  | 0.00         | 0                | 0.0           |
| R2053            | On 31/03/2053 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R209             | On 03/08/2023 | Bond Future        |        |            | 11.85406    |       | 65.94698   |           | 11.82983     | 66.06168       |                   | 14.99      | 0.00  | 0.00         | 0                | 11,653.0      |
| R209             | On 03/08/2023 | Bond Future        | 10.00  | Call       | 0.43000     |       | 0.00043    |           | 0.61000      | 0.00061        | 0.430             | 13.55      | 0.00  | 0.00         | 0                | 1,800.0       |
| R209             | On 03/08/2023 | Bond Future        | 10.70  | Call       | 23.78000    |       | 0.02378    |           | 29.01000     | 0.02901        | 23.780            | 13.54      | 0.02  | 0.00         | 0                | 1,800.0       |
| R209             | On 03/08/2023 | Bond Future        | 10.75  | Call       | 30.02000    |       | 0.03002    |           | 36.31000     | 0.03631        | 30.020            | 13.54      | 0.03  | 0.00         | 0                | 7,000.0       |
| R209             | On 03/08/2023 | Bond Future        | 11.25  | Call       | 231.46000   |       | 0.23146    |           | 260.45000    | 0.26045        | 231.460           | 13.84      | 0.16  | 0.00         | 0                | 7,000.0       |
| R209             | On 03/08/2023 | Bond Future        | 12.00  | Put        | 902.94000   |       | 0.90294    |           | 874.33000    | 0.87433        | 902.940           | 14.99      | 0.40  | 0.00         | 0                | 1,750.0       |
| R209             | On 02/11/2023 | Bond Future        |        |            | 11.95133    |       | 64.24413   |           | 11.92620     | 64.36145       |                   | 15.86      | 0.00  | 1,220,638.47 | 19               | 9,344.0       |
| R209             | On 01/02/2024 | Bond Future        |        |            | 12.04189    |       | 65.70666   |           | 12.01584     | 65.82669       |                   | 15.29      | 0.00  | 0.00         | 0                | 0.0           |
| R209             | On 02/05/2024 | Bond Future        |        |            | 12.13315    |       | 64.06660   |           | 12.10614     | 64.18941       |                   | 15.35      | 0.00  | 0.00         | 0                | 0.0           |
| R209             | On 01/08/2024 | Bond Future        |        |            | 12.23532    |       | 65.51108   |           | 12.20734     | 65.63649       |                   | 14.38      | 0.00  | 0.00         | 0                | 0.0           |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R210             | On 03/08/2023 | Bond Future        |        |            | 226.91882   |       | 226.91882  |           | 227.11765    | 227.11765      |                   |            | 0.00  | 0.00         | 0                | 421.0         |
| R210             | On 02/11/2023 | Bond Future        |        |            | 228.79401   |       | 228.79401  |           | 228.99744    | 228.99744      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R210             | On 01/02/2024 | Bond Future        |        |            | 234.05500   |       | 234.05500  |           | 234.26348    | 234.26348      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R210             | On 02/05/2024 | Bond Future        |        |            | 236.23937   |       | 236.23937  |           | 236.45206    | 236.45206      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R210             | On 01/08/2024 | Bond Future        |        |            | 241.62367   |       | 241.62367  |           | 241.84065    | 241.84065      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R210             | On 31/03/2028 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.0           |
| R213             | On 03/08/2023 | Bond Future        |        |            | 10.94649    |       | 83.10274   |           | 10.94247     | 83.12038       |                   | 10.76      | 0.00  | 0.00         | 0                | 24,480.0      |
| R213             | On 02/11/2023 | Bond Future        |        |            | 11.04087    |       | 81.37349   |           | 11.03662     | 81.39170       |                   | 11.52      | 0.00  | 0.00         | 0                | 3,000.0       |

| Contract Details               | Strike        | Call / Put         | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value           | Contracts Traded | Open Interest     |
|--------------------------------|---------------|--------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|-------------------|
| R213                           | On 02/11/2023 | Bond Future        | 10.94 | Call  | 1,944.91000 | 1.94491   | 1,962.19000  | 1.96219        | 1,944.910         | 11.27      | 0.48  | 0.00                  | 0                | 750.0             |
| R213                           | On 02/11/2023 | Bond Future        | 11.44 | Call  | 3,154.87000 | 3.15487   | 3,174.75000  | 3.17475        | 3,154.870         | 11.71      | 0.63  | 0.00                  | 0                | 750.0             |
| R213                           | On 02/11/2023 | Bond Future        | 12.70 | Put   | 398.94000   | 0.39894   | 401.77000    | 0.40177        | 398.940           | 13.14      | 0.12  | 0.00                  | 0                | 750.0             |
| R213                           | On 01/02/2024 | Bond Future        |       |       | 11.13064    | 83.22578  | 11.12616     | 83.24450       |                   | 10.69      | 0.00  | 0.00                  | 0                | 0.0               |
| R213                           | On 02/05/2024 | Bond Future        |       |       | 11.21165    | 81.58255  | 11.20696     | 81.60167       |                   | 10.20      | 0.00  | 0.00                  | 0                | 0.0               |
| R213                           | On 01/08/2024 | Bond Future        |       |       | 11.30666    | 83.42295  | 11.30178     | 83.44231       |                   | 9.40       | 0.00  | 0.00                  | 0                | 0.0               |
| R213                           | On 28/02/2031 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0               |
| R213/R186                      | On 28/02/2031 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0               |
| R214                           | On 03/08/2023 | Bond Future        |       |       | 12.22478    | 61.83133  | 12.18030     | 62.04426       |                   | 16.43      | 0.00  | 0.00                  | 0                | 18,711.0          |
| R214                           | On 02/11/2023 | Bond Future        |       |       | 12.32685    | 59.88829  | 12.28079     | 60.10596       |                   | 17.52      | 0.00  | 0.00                  | 0                | 12.0              |
| R214                           | On 01/02/2024 | Bond Future        |       |       | 12.42618    | 61.25156  | 12.37844     | 61.47429       |                   | 16.91      | 0.00  | 0.00                  | 0                | 0.0               |
| R214                           | On 02/05/2024 | Bond Future        |       |       | 12.51800    | 59.35628  | 12.46861     | 59.58411       |                   | 17.17      | 0.00  | 0.00                  | 0                | 0.0               |
| R214                           | On 01/08/2024 | Bond Future        |       |       | 12.61886    | 60.69475  | 12.56774     | 60.92758       |                   | 16.22      | 0.00  | 0.00                  | 0                | 0.0               |
| R214                           | On 28/02/2041 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0               |
| R214/R209                      | On 28/02/2041 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.0               |
| <b>Total for Derivatives :</b> |               |                    |       |       |             |           |              |                |                   |            |       | <b>811,143,451.31</b> | <b>9,780</b>     | <b>1 521 644.</b> |
| <b>Grand Total:</b>            |               |                    |       |       |             |           |              |                |                   |            |       | <b>811,143,451.31</b> | <b>9,780</b>     | <b>1 521 644.</b> |