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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/10/2019

| Contract Details   | Strike        | Call / Put         | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| <b>Derivatives</b> |               |                    |           |            |           |              |                |                   |            |       |             |                  |               |
| 5Y STND            | On 21/12/2021 | Interest Rate Swap | 95.02000  | 95.02000   |           | 95.05000     | 95.05000       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| AL37               | On 07/11/2019 | Index Future       | 668.67500 | 668.67500  |           | 667.37900    | 667.37900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 06/02/2020 | Index Future       | 680.74000 | 680.74000  |           | 679.44600    | 679.44600      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 07/05/2020 | Index Future       | 693.12200 | 693.12200  |           | 691.80800    | 691.80800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 06/08/2020 | Index Future       | 706.01200 | 706.01200  |           | 704.68500    | 704.68500      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/11/2019 | Index Future       | 778.18200 | 778.18200  |           | 775.29500    | 775.29500      |                   |            | 0.00  | 0.00        | 0                | 120.00        |
| AL7T               | On 06/02/2020 | Index Future       | 792.22200 | 792.22200  |           | 789.31300    | 789.31300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/05/2020 | Index Future       | 806.63200 | 806.63200  |           | 803.67500    | 803.67500      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 06/08/2020 | Index Future       | 821.63300 | 821.63300  |           | 818.63400    | 818.63400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 07/11/2019 | Index Future       | 698.09300 | 698.09300  |           | 694.87300    | 694.87300      |                   |            | 0.00  | 0.00        | 0                | 202.00        |
| ALBI               | On 06/02/2020 | Index Future       | 710.68900 | 710.68900  |           | 707.43700    | 707.43700      |                   |            | 0.00  | 0.00        | 0                | 352.00        |
| ALBI               | On 07/05/2020 | Index Future       | 723.61500 | 723.61500  |           | 720.30900    | 720.30900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 06/08/2020 | Index Future       | 737.07200 | 737.07200  |           | 733.71600    | 733.71600      |                   |            | 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 |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| E170             | On 01/08/2021 | Price Contribution | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 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 07/11/2019 | Bond Future        | 10.70713  | 78.29170  |            | 10.77870  | 77.86907     |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES33             | On 06/02/2020 | Bond Future        | 10.81902  | 79.70454  |            | 10.89270  | 79.27721     |                |                   |            | 0.00  | 0.00             | 0                | 350.00        |
| ES33             | On 07/05/2020 | Bond Future        | 10.93087  | 77.36045  |            | 11.00716  | 76.92574     |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES33             | On 06/08/2020 | Bond Future        | 11.04128  | 78.79905  |            | 11.12015  | 78.35750     |                |                   |            | 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 07/11/2019 | Bond Future        | 11.07635  | 79.21569  |            | 11.14284  | 78.76882     |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES42             | On 06/02/2020 | Bond Future        | 11.18430  | 80.64519  |            | 11.25268  | 80.19325     |                |                   |            | 0.00  | 0.00             | 0                | 4,919.00      |
| ES42             | On 07/05/2020 | Bond Future        | 11.29651  | 77.84744  |            | 11.36732  | 77.38766     |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES42             | On 06/08/2020 | Bond Future        | 11.40607  | 79.29507  |            | 11.47921  | 78.82800     |                |                   |            | 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 07/11/2019 | GOVI               | 690.92400 | 690.92400 |            | 687.62100 | 687.62100    |                |                   |            | 0.00  | 5,416,844,160.00 | 784              | 443.00        |
| GOVI             | On 06/02/2020 | GOVI               | 703.39000 | 703.39000 |            | 700.05400 | 700.05400    |                |                   |            | 0.00  | 5,500,509,800.00 | 782              | 782.00        |
| GOVI             | On 07/05/2020 | GOVI               | 716.18400 | 716.18400 |            | 712.79100 | 712.79100    |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| GOVI             | On 06/08/2020 | GOVI               | 729.50300 | 729.50300 |            | 726.05900 | 726.05900    |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2025            | On 07/11/2019 | Bond Future        | 137.69902 | 137.69902 |            | 137.76769 | 137.76769    |                |                   |            | 0.00  | 137,699.02       | 1                | 731.00        |
| I2025            | On 06/02/2020 | Bond Future        | 138.74402 | 138.74402 |            | 138.81911 | 138.81911    |                |                   |            | 0.00  | 138,744.02       | 1                | 861.00        |
| I2025            | On 07/05/2020 | Bond Future        | 141.30038 | 141.30038 |            | 141.37756 | 141.37756    |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2025            | On 06/08/2020 | Bond Future        | 142.45526 | 142.45526 |            | 142.53621 | 142.53621    |                |                   |            | 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 07/11/2019 | Bond Future        | 102.00736 | 102.00736 |            | 102.05064 | 102.05064    |                |                   |            | 0.00  | 132,711,575.36   | 1,301            | 1,851.00      |
| I2029            | On 06/02/2020 | Bond Future        | 103.87342 | 103.87342 |            | 103.92129 | 103.92129    |                |                   |            | 0.00  | 135,139,319.42   | 1,301            | 3,860.00      |
| I2029            | On 07/05/2020 | Bond Future        | 104.67479 | 104.67479 |            | 104.72416 | 104.72416    |                |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2029            | On 06/08/2020 | Bond Future        | 106.64538 | 106.64538 |            | 106.69740 | 106.69740    |                |                   |            | 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 07/11/2019 | Bond Future        | 102.36274 | 102.36274 |            | 102.36239 | 102.36239    |                |                   |            | 0.00  | 0.00             | 0                | 490.00        |
| I2033            | On 06/02/2020 | Bond Future        | 104.23525 | 104.23525 |            | 104.23873 | 104.23873    |                |                   |            | 0.00  | 0.00             | 0                | 5,770.00      |

| Contract Details | Strike        | Call / Put             | MTM  | Yield     | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| I2033            | On 07/05/2020 | Bond Future            |      | 104.96033 | 104.96033   |           | 104.96450    | 104.96450      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2033            | On 06/08/2020 | Bond Future            |      | 106.93634 | 106.93634   |           | 106.94221    | 106.94221      |                   |            | 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 07/11/2019 | Bond Future            |      | 120.64696 | 120.64696   |           | 120.64678    | 120.64678      |                   |            | 0.00  | 298,601,226.00   | 2,475            | 13,976.00     |
| I2038            | On 06/02/2020 | Bond Future            |      | 121.19582 | 121.19582   |           | 121.20013    | 121.20013      |                   |            | 0.00  | 299,959,654.50   | 2,475            | 8,044.00      |
| I2038            | On 07/05/2020 | Bond Future            |      | 123.42879 | 123.42879   |           | 123.43380    | 123.43380      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2038            | On 06/08/2020 | Bond Future            |      | 124.05906 | 124.05906   |           | 124.06613    | 124.06613      |                   |            | 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 07/11/2019 | Bond Future            |      | 110.92518 | 110.92518   |           | 111.32928    | 111.32928      |                   |            | 0.00  | 440,927,590.50   | 3,975            | 12,374.00     |
| I2046            | On 06/02/2020 | Bond Future            |      | 112.95432 | 112.95432   |           | 113.37008    | 113.37008      |                   |            | 0.00  | 448,993,422.00   | 3,975            | 4,591.00      |
| I2046            | On 07/05/2020 | Bond Future            |      | 113.28748 | 113.28748   |           | 113.71152    | 113.71152      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2046            | On 06/08/2020 | Bond Future            |      | 115.42016 | 115.42016   |           | 115.85401    | 115.85401      |                   |            | 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 07/11/2019 | Bond Future            |      | 115.47586 | 115.47586   |           | 115.59023    | 115.59023      |                   |            | 0.00  | 299,082,477.40   | 2,590            | 7,941.00      |
| I2050            | On 06/02/2020 | Bond Future            |      | 115.75259 | 115.75259   |           | 115.87352    | 115.87352      |                   |            | 0.00  | 299,799,208.10   | 2,590            | 5,011.00      |
| I2050            | On 07/05/2020 | Bond Future            |      | 117.88551 | 117.88551   |           | 118.00913    | 118.00913      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2050            | On 06/08/2020 | Bond Future            |      | 118.22488 | 118.22488   |           | 118.35278    | 118.35278      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution     |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| IGOV             | On 07/11/2019 | Index Future           |      | 261.78300 | 261.78300   |           | 261.96600    | 261.96600      |                   |            | 0.00  | 0.00             | 0                | 1,071.00      |
| IGOV             | On 06/02/2020 | Index Future           |      | 266.57200 | 266.57200   |           | 266.76800    | 266.76800      |                   |            | 0.00  | 0.00             | 0                | 49.00         |
| IGOV             | On 07/05/2020 | Index Future           |      | 271.48400 | 271.48400   |           | 271.68500    | 271.68500      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| IGOV             | On 06/08/2020 | Index Future           |      | 276.59500 | 276.59500   |           | 276.80400    | 276.80400      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 18/12/2019 | Jibar Tradeable Future |      | 7.13000   | 92.87000    |           | 7.13000      | 92.87000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2019 | Bond Future            |      | 8.20980   | 116.26146   |           | 8.27069      | 115.91440      |                   | 6.16       | 0.00  | 7,981,930,536.30 | 68,655           | 89,879.00     |
| R186             | On 07/11/2019 | Bond Future            | 8.20 | Put       | 623.83000   | 0.62383   | 835.32000    | 0.83532        | 623.830           | 6.13       | 0.51  | 0.00             | 0                | 7,500.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.23 | Call      | 656.14000   | 0.65614   | 505.23000    | 0.50523        | 656.140           | 6.15       | 0.53  | 0.00             | 0                | 4,955.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.25 | Put       | 489.94000   | 0.48994   | 675.75000    | 0.67575        | 489.940           | 6.16       | 0.44  | 0.00             | 0                | 3,750.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.25 | Call      | 719.23000   | 0.71923   | 557.98000    | 0.55798        | 719.230           | 6.16       | 0.56  | 0.00             | 0                | 3,750.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.73 | Put       | 20.35000    | 0.02035   | 40.03000     | 0.04003        | 20.350            | 6.60       | 0.03  | 0.00             | 0                | 4,955.00      |
| R186             | On 06/02/2020 | Bond Future            |      | 8.25397   | 113.05545   |           | 8.31717      | 112.70633      |                   | 6.30       | 0.00  | 8,933,754,714.45 | 79,021           | 63,140.00     |
| R186             | On 06/02/2020 | Bond Future            | 8.11 | Call      | 1,158.97000 | 1.15897   | 1,024.07000  | 1.02407        | 1,158.970         | 6.23       | 0.42  | 0.00             | 0                | 1,007.00      |
| R186             | On 06/02/2020 | Bond Future            | 8.50 | Put       | 984.16000   | 0.98416   | 1,122.37000  | 1.12237        | 984.160           | 6.46       | 0.36  | 0.00             | 0                | 1,007.00      |
| R186             | On 06/02/2020 | Bond Future            | 9.00 | Put       | 376.11000   | 0.37611   | 442.11000    | 0.44211        | 376.110           | 6.98       | 0.16  | 0.00             | 0                | 1,007.00      |
| R186             | On 07/05/2020 | Bond Future            |      | 8.29882   | 115.11140   |           | 8.36521      | 114.75646      |                   | 6.20       | 0.00  | 0.00             | 0                | 0.00          |
| R186             | On 07/05/2020 | Bond Future            | 7.60 | Call      | 609.79000   | 0.60979   | 537.62000    | 0.53762        | 609.790           | 5.69       | 0.22  | 0.00             | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.28 | Call      | 2,055.85000 | 2.05585   | 1,887.87000  | 1.88787        | 2,055.850         | 6.22       | 0.50  | 0.00             | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.93 | Put       | 1,014.75000 | 1.01475   | 1,120.82000  | 1.12082        | 1,014.750         | 6.91       | 0.27  | 0.00             | 0                | 6,000.00      |
| R186             | On 06/08/2020 | Bond Future            |      | 8.33838   | 111.94727   |           | 8.40795      | 111.58757      |                   | 6.38       | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| 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 07/11/2019 | Bond Future        |        |            | 308.58036   |       | 308.58036  |           | 308.58557    | 308.58557      |                   |            | 0.00  | 432,012,504.00   | 1,400            | 1,557.00      |
| R197             | On 06/02/2020 | Bond Future        |        |            | 306.57030   |       | 306.57030  |           | 306.58704    | 306.58704      |                   |            | 0.00  | 429,198,420.00   | 1,400            | 2,390.00      |
| R197             | On 07/05/2020 | Bond Future        |        |            | 312.21898   |       | 312.21898  |           | 312.23755    | 312.23755      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R197             | On 06/08/2020 | Bond Future        |        |            | 310.30379   |       | 310.30379  |           | 310.32782    | 310.32782      |                   |            | 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 07/11/2019 | Bond Future        |        |            | 233.37148   |       | 233.37148  |           | 233.37123    | 233.37123      |                   |            | 0.00  | 454,374,271.56   | 1,947            | 8,018.00      |
| R202             | On 06/02/2020 | Bond Future        |        |            | 233.57462   |       | 233.57462  |           | 233.58296    | 233.58296      |                   |            | 0.00  | 454,769,785.14   | 1,947            | 2,647.00      |
| R202             | On 07/05/2020 | Bond Future        |        |            | 237.87836   |       | 237.87836  |           | 237.88819    | 237.88819      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R202             | On 06/08/2020 | Bond Future        |        |            | 238.21748   |       | 238.21748  |           | 238.23126    | 238.23126      |                   |            | 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 07/11/2019 | Bond Future        |        |            | 7.26773     |       | 102.93837  |           | 7.32340      | 102.77633      |                   | 2.49       | 0.00  | 2,758,439,500.89 | 26,797           | 52,641.00     |
| R2023            | On 06/02/2020 | Bond Future        |        |            | 7.27008     |       | 104.79596  |           | 7.32954      | 104.63487      |                   | 2.54       | 0.00  | 2,785,581,412.76 | 26,581           | 25,292.00     |
| R2023            | On 07/05/2020 | Bond Future        |        |            | 7.25434     |       | 102.76933  |           | 7.31943      | 102.60581      |                   | 2.64       | 0.00  | 0.00             | 0                | 0.00          |
| R2023            | On 06/08/2020 | Bond Future        |        |            | 7.21363     |       | 104.68045  |           | 7.28497      | 104.51556      |                   | 2.54       | 0.00  | 0.00             | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R2030            | On 07/11/2019 | Bond Future        |        |            | 8.90690     |       | 96.23718   |           | 8.97286      | 95.81919       |                   | 9.07       | 0.00  | 4,945,243,731.48 | 51,386           | 47,347.00     |
| R2030            | On 07/11/2019 | Bond Future        | 8.60   | Call       | 113.75000   |       | 0.11375    |           | 77.22000     | 0.07722        | 113.750           | 8.61       | 0.13  | 0.00             | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 8.95   | Put        | 595.36000   |       | 0.59536    |           | 819.04000    | 0.81904        | 595.360           | 9.02       | 0.44  | 0.00             | 0                | 5,070.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.05   | Put        | 365.51000   |       | 0.36551    |           | 532.94000    | 0.53294        | 365.510           | 9.13       | 0.31  | 0.00             | 0                | 5,403.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.10   | Call       | 1,496.82000 |       | 1.49682    |           | 1,220.05000  | 1.22005        | 1,496.820         | 9.18       | 0.75  | 0.00             | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.20   | Put        | 157.07000   |       | 0.15707    |           | 252.47000    | 0.25247        | 157.070           | 9.29       | 0.16  | 0.00             | 0                | 2,750.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.30   | Put        | 83.92000    |       | 0.08392    |           | 144.50000    | 0.14450        | 83.920            | 9.43       | 0.09  | 0.00             | 0                | 2,750.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.35   | Put        | 60.51000    |       | 0.06051    |           | 107.86000    | 0.10786        | 60.510            | 9.52       | 0.07  | 0.00             | 0                | 2,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.76   | Put        | 2.86000     |       | 0.00286    |           | 6.85000      | 0.00685        | 2.860             | 10.22      | 0.00  | 0.00             | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.85   | Put        | 1.33000     |       | 0.00133    |           | 3.43000      | 0.00343        | 1.330             | 10.35      | 0.00  | 0.00             | 0                | 2,500.00      |
| R2030            | On 06/02/2020 | Bond Future        |        |            | 8.96463     |       | 93.96515   |           | 9.03255      | 93.54320       |                   | 9.27       | 0.00  | 4,806,975,178.55 | 51,157           | 54,280.00     |
| R2030            | On 06/02/2020 | Bond Future        | 8.40   | Call       | 529.31000   |       | 0.52931    |           | 449.33000    | 0.44933        | 529.310           | 8.61       | 0.22  | 0.00             | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.00   | Call       | 1,991.17000 |       | 1.99117    |           | 1,784.38000  | 1.78438        | 1,991.170         | 9.27       | 0.53  | 0.00             | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.25   | Put        | 1,164.54000 |       | 1.16454    |           | 1,326.71000  | 1.32671        | 1,164.540         | 9.53       | 0.35  | 0.00             | 0                | 5,000.00      |
| R2030            | On 07/05/2020 | Bond Future        |        |            | 9.02573     |       | 95.67384   |           | 9.09623      | 95.24459       |                   | 9.13       | 0.00  | 0.00             | 0                | 0.00          |
| R2030            | On 06/08/2020 | Bond Future        |        |            | 9.08434     |       | 93.44401   |           | 9.15740      | 93.00835       |                   | 9.61       | 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 07/11/2019 | Bond Future        |        |            | 9.23806     |       | 93.75283   |           | 9.30910      | 93.26282       |                   | 10.57      | 0.00  | 2,178,534,510.71 | 23,237           | 37,141.00     |
| R2032            | On 06/02/2020 | Bond Future        |        |            | 9.30206     |       | 95.44467   |           | 9.37509      | 94.94931       |                   | 10.33      | 0.00  | 2,727,808,668.60 | 28,580           | 30,160.00     |

| 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 07/05/2020 | Bond Future        |        |            | 9.36727     |       | 93.02078   |           | 9.44285      | 92.51684       |                   | 10.54      | 0.00  | 0.00             | 0                | 0.00          |
| R2032            | On 06/08/2020 | Bond Future        |        |            | 9.42965     |       | 94.75057   |           | 9.50771      | 94.23886       |                   | 10.80      | 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 07/11/2019 | Bond Future        |        |            | 9.49427     |       | 96.82052   |           | 9.57545      | 96.19870       |                   | 11.52      | 0.00  | 2,671,278,146.80 | 27,590           | 70,712.00     |
| R2035            | On 07/11/2019 | Bond Future        | 8.92   | Call       | 14.10000    |       | 0.01410    |           | 7.70000      | 0.00770        | 14.100            | 10.50      | 0.02  | 0.00             | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 9.52   | Call       | 1,035.36000 |       | 1.03536    |           | 761.63000    | 0.76163        | 1,035.360         | 11.55      | 0.54  | 0.00             | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 10.21  | Put        | 17.62000    |       | 0.01762    |           | 39.04000     | 0.03904        | 17.620            | 12.91      | 0.02  | 0.00             | 0                | 3,500.00      |
| R2035            | On 06/02/2020 | Bond Future        |        |            | 9.56484     |       | 98.56772   |           | 9.64831      | 97.93829       |                   | 11.25      | 0.00  | 3,073,834,348.20 | 31,185           | 37,447.00     |
| R2035            | On 07/05/2020 | Bond Future        |        |            | 9.63024     |       | 95.85702   |           | 9.71642      | 95.21655       |                   | 11.51      | 0.00  | 0.00             | 0                | 0.00          |
| R2035            | On 07/05/2020 | Bond Future        | 9.11   | Call       | 1,462.65000 |       | 1.46265    |           | 1,277.24000  | 1.27724        | 1,462.650         | 10.64      | 0.31  | 0.00             | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 9.75   | Call       | 3,689.45000 |       | 3.68945    |           | 3,348.60000  | 3.34860        | 3,689.450         | 11.51      | 0.56  | 0.00             | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 10.75  | Put        | 920.58000   |       | 0.92058    |           | 1,045.48000  | 1.04548        | 920.580           | 13.14      | 0.18  | 0.00             | 0                | 5,000.00      |
| R2035            | On 06/08/2020 | Bond Future        |        |            | 9.69261     |       | 97.63956   |           | 9.78147      | 96.98878       |                   | 11.86      | 0.00  | 0.00             | 0                | 0.00          |
| R2035            | On 06/08/2020 | Bond Future        | 8.75   | Call       | 1,688.91000 |       | 1.68891    |           | 1,524.17000  | 1.52417        | 1,688.910         | 12.30      | 0.27  | 0.00             | 0                | 3,000.00      |
| R2035            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 2,482.89000 |       | 2.48289    |           | 2,271.38000  | 2.27138        | 2,482.890         | 13.11      | 0.35  | 0.00             | 0                | 24,761.00     |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R2037            | On 07/11/2019 | Bond Future        |        |            | 9.63352     |       | 92.93989   |           | 9.70457      | 92.39307       |                   | 12.21      | 0.00  | 2,243,197,185.04 | 24,136           | 65,579.00     |
| R2037            | On 06/02/2020 | Bond Future        |        |            | 9.70020     |       | 90.35781   |           | 9.77309      | 89.80459       |                   | 12.49      | 0.00  | 2,302,588,072.23 | 25,483           | 25,483.00     |
| R2037            | On 07/05/2020 | Bond Future        |        |            | 9.76933     |       | 92.00087   |           | 9.84452      | 91.43799       |                   | 12.22      | 0.00  | 0.00             | 0                | 0.00          |
| R2037            | On 06/08/2020 | Bond Future        |        |            | 9.83697     |       | 89.45215   |           | 9.91444      | 88.88032       |                   | 13.20      | 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 07/11/2019 | Bond Future        |        |            | 9.78885     |       | 95.62556   |           | 9.85489      | 95.08262       |                   | 12.69      | 0.00  | 2,196,997,241.00 | 22,975           | 22,727.00     |
| R2040            | On 07/11/2019 | Bond Future        | 9.30   | Call       | 40.82000    |       | 0.04082    |           | 27.15000     | 0.02715        | 40.820            | 11.80      | 0.04  | 0.00             | 0                | 1,260.00      |
| R2040            | On 07/11/2019 | Bond Future        | 9.80   | Call       | 1,066.60000 |       | 1.06660    |           | 838.26000    | 0.83826        | 1,066.600         | 12.78      | 0.52  | 0.00             | 0                | 1,260.00      |
| R2040            | On 06/02/2020 | Bond Future        |        |            | 9.85737     |       | 92.84133   |           | 9.92507      | 92.29221       |                   | 13.02      | 0.00  | 2,135,814,796.65 | 23,005           | 23,605.00     |
| R2040            | On 07/05/2020 | Bond Future        |        |            | 9.92817     |       | 94.52956   |           | 9.99798      | 93.97083       |                   | 12.75      | 0.00  | 0.00             | 0                | 0.00          |
| R2040            | On 06/08/2020 | Bond Future        |        |            | 9.99766     |       | 91.77729   |           | 10.06955     | 91.20969       |                   | 13.83      | 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 07/11/2019 | Bond Future        |        |            | 9.85351     |       | 92.33814   |           | 9.91952      | 91.78722       |                   | 13.38      | 0.00  | 2,437,172,867.16 | 26,394           | 17,952.00     |
| R2044            | On 07/11/2019 | Bond Future        | 9.19   | Call       | 6.51000     |       | 0.00651    |           | 4.15000      | 0.00415        | 6.510             | 12.23      | 0.01  | 0.00             | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 9.74   | Call       | 625.64000   |       | 0.62564    |           | 475.15000    | 0.47515        | 625.640           | 13.36      | 0.36  | 0.00             | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 10.52  | Put        | 34.01000    |       | 0.03401    |           | 63.16000     | 0.06316        | 34.010            | 15.14      | 0.03  | 0.00             | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        |        |            | 9.92029     |       | 89.61994   |           | 9.98794      | 89.06250       |                   | 13.74      | 0.00  | 2,373,136,011.20 | 26,480           | 25,121.00     |
| R2044            | On 06/02/2020 | Bond Future        | 9.09   | Call       | 310.51000   |       | 0.31051    |           | 256.28000    | 0.25628        | 310.510           | 11.78      | 0.11  | 0.00             | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 9.74   | Call       | 1,909.85000 |       | 1.90985    |           | 1,695.41000  | 1.69541        | 1,909.850         | 13.31      | 0.42  | 0.00             | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 10.78  | Put        | 688.60000   |       | 0.68860    |           | 796.02000    | 0.79602        | 688.600           | 15.43      | 0.17  | 0.00             | 0                | 328.00        |
| R2044            | On 07/05/2020 | Bond Future        |        |            | 9.98913     |       | 91.24955   |           | 10.05883     | 90.68239       |                   | 13.46      | 0.00  | 0.00             | 0                | 0.00          |
| R2044            | On 07/05/2020 | Bond Future        | 9.26   | Call       | 1,128.18000 |       | 1.12818    |           | 1,002.70000  | 1.00270        | 1,128.180         | 12.23      | 0.24  | 0.00             | 0                | 556.00        |
| R2044            | On 07/05/2020 | Bond Future        | 9.33   | Call       | 1,303.43000 |       | 1.30343    |           | 1,163.92000  | 1.16392        | 1,303.430         | 12.37      | 0.27  | 0.00             | 0                | 100.00        |

| 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 07/05/2020 | Bond Future        | 9.91   | Call       | 3,272.04000 |       | 3.27204    | 3,009.81000 | 3.00981      | 3,272.040      | 13.34             | 0.49       | 0.00             | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.98   | Call       | 3,564.68000 |       | 3.56468    | 3,287.91000 | 3.28791      | 3,564.680      | 13.43             | 0.52       | 0.00             | 0           | 100.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.02  | Put        | 1,205.04000 |       | 1.20504    | 1,329.55000 | 1.32955      | 1,205.040      | 15.36             | 0.20       | 0.00             | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.09  | Put        | 1,095.93000 |       | 1.09593    | 1,211.92000 | 1.21192      | 1,095.930      | 15.36             | 0.18       | 0.00             | 0           | 100.00           |               |
| R2044            | On 06/08/2020 | Bond Future        |        |            | 10.05664    |       | 88.56165   | 10.12838    | 87.98531     |                | 14.61             | 0.00       | 0.00             | 0           | 0.00             |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.01   | Call       | 1,266.95000 |       | 1.26695    | 1,149.23000 | 1.14923      | 1,266.950      | 13.38             | 0.22       | 0.00             | 0           | 140.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.66   | Call       | 3,092.00000 |       | 3.09200    | 2,868.46000 | 2.86846      | 3,092.000      | 14.23             | 0.41       | 0.00             | 0           | 140.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 10.93  | Put        | 2,235.24000 |       | 2.23524    | 2,402.03000 | 2.40203      | 2,235.240      | 16.01             | 0.27       | 0.00             | 0           | 140.00           |               |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00             | 0           | 0.00             |               |
| R2048            | On 07/11/2019 | Bond Future        |        |            | 9.84375     |       | 91.36064   | 9.90476     | 90.83652     |                | 13.80             | 0.00       | 2,639,408,889.60 | 28,890      | 75,948.00        |               |
| R2048            | On 06/02/2020 | Bond Future        |        |            | 9.91200     |       | 93.00930   | 9.97452     | 92.47913     |                | 13.51             | 0.00       | 2,677,737,747.00 | 28,790      | 28,808.00        |               |
| R2048            | On 07/05/2020 | Bond Future        |        |            | 9.97538     |       | 90.26088   | 10.03974    | 89.72148     |                | 13.90             | 0.00       | 0.00             | 0           | 0.00             |               |
| R2048            | On 06/08/2020 | Bond Future        |        |            | 10.03614    |       | 91.93933   | 10.10227    | 91.39147     |                | 14.42             | 0.00       | 0.00             | 0           | 0.00             |               |
| R2048            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 1,702.57000 |       | 1.70257    | 1,575.64000 | 1.57564      | 1,702.570      | 14.84             | 0.25       | 0.00             | 0           | 3,000.00         |               |
| R2048            | On 06/08/2020 | Bond Future        | 9.25   | Call       | 2,381.91000 |       | 2.38191    | 2,219.73000 | 2.21973      | 2,381.910      | 15.19             | 0.32       | 0.00             | 0           | 20,640.00        |               |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00             | 0           | 0.00             |               |
| R207             | On 07/11/2019 | Bond Future        |        |            | 6.83388     |       | 102.39799  | 6.82238     | 102.40003    |                | 0.06              | 0.00       | 29,490,621.12    | 288         | 3,123.00         |               |
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00             | 0           | 0.00             |               |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00             | 0           | 0.00             |               |
| R208             | On 07/11/2019 | Bond Future        |        |            | 6.61480     |       | 100.95906  | 6.61265     | 100.96186    |                | 0.68              | 0.00       | 280,161,391.50   | 2,775       | 10,561.00        |               |
| R208             | On 06/02/2020 | Bond Future        |        |            | 6.45267     |       | 102.78092  | 6.44650     | 102.78759    |                | 0.61              | 0.00       | 56,426,725.08    | 549         | 549.00           |               |
| R208             | On 07/05/2020 | Bond Future        |        |            | 6.18299     |       | 101.24678  | 6.17444     | 101.25408    |                | 0.55              | 0.00       | 0.00             | 0           | 0.00             |               |
| R208             | On 06/08/2020 | Bond Future        |        |            | 5.63778     |       | 103.12958  | 5.62314     | 103.13869    |                | 0.47              | 0.00       | 0.00             | 0           | 0.00             |               |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00             | 0           | 0.00             |               |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00             | 0           | 0.00             |               |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00             | 0           | 0.00             |               |
| R209             | On 07/11/2019 | Bond Future        |        |            | 9.49721     |       | 74.00761   | 9.56817     | 73.54251     |                | 13.02             | 0.00       | 831,179,467.91   | 11,231      | 95,071.00        |               |
| R209             | On 07/11/2019 | Bond Future        | 8.92   | Call       | 13.58000    |       | 0.01358    | 8.38000     | 0.00838      | 13.580         | 12.01             | 0.02       | 0.00             | 0           | 8,000.00         |               |
| R209             | On 07/11/2019 | Bond Future        | 9.33   | Call       | 359.12000   |       | 0.35912    | 258.89000   | 0.25889      | 359.120        | 12.76             | 0.29       | 0.00             | 0           | 8,000.00         |               |
| R209             | On 07/11/2019 | Bond Future        | 9.50   | Call       | 813.94000   |       | 0.81394    | 622.64000   | 0.62264      | 813.940        | 13.02             | 0.51       | 0.00             | 0           | 5,000.00         |               |
| R209             | On 07/11/2019 | Bond Future        | 9.77   | Put        | 225.20000   |       | 0.22520    | 350.65000   | 0.35065      | 225.200        | 13.49             | 0.19       | 0.00             | 0           | 8,000.00         |               |
| R209             | On 06/02/2020 | Bond Future        |        |            | 9.55716     |       | 75.34312   | 9.62982     | 74.87242     |                | 12.83             | 0.00       | 847,308,727.52   | 11,246      | 9,692.00         |               |
| R209             | On 07/05/2020 | Bond Future        |        |            | 9.61783     |       | 73.56206   | 9.69264     | 73.08315     |                | 13.19             | 0.00       | 0.00             | 0           | 0.00             |               |
| R209             | On 06/08/2020 | Bond Future        |        |            | 9.67586     |       | 74.93004   | 9.75275     | 74.44345     |                | 13.52             | 0.00       | 0.00             | 0           | 0.00             |               |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    | 6.25000     | 6.25000      |                |                   | 0.00       | 0.00             | 0           | 0.00             |               |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00             | 0           | 0.00             |               |

| 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 07/11/2019 | Bond Future        | 188.16837 |          | 188.16837  |           | 188.51947    | 188.51947      |                   |            | 0.00                     | 130,777,017.15 | 695                 | 1,055.00      |
| R210                           | On 06/02/2020 | Bond Future        | 191.61060 |          | 191.61060  |           | 191.97529    | 191.97529      |                   |            | 0.00                     | 133,169,367.00 | 695                 | 1,772.00      |
| R210                           | On 07/05/2020 | Bond Future        | 192.49116 |          | 192.49116  |           | 192.86343    | 192.86343      |                   |            | 0.00                     | 0.00           | 0                   | 0.00          |
| R210                           | On 06/08/2020 | Bond Future        | 196.11487 |          | 196.11487  |           | 196.49753    | 196.49753      |                   |            | 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          |
| R212                           | On 07/11/2019 | Bond Future        | 162.07110 |          | 162.07110  |           | 162.14420    | 162.14420      |                   |            | 0.00                     | 661,898,372.40 | 4,084               | 7,384.00      |
| R212                           | On 06/02/2020 | Bond Future        | 162.78999 |          | 162.78999  |           | 162.87058    | 162.87058      |                   |            | 0.00                     | 664,834,319.16 | 4,084               | 4,084.00      |
| R212                           | On 07/05/2020 | Bond Future        | 165.78940 |          | 165.78940  |           | 165.87225    | 165.87225      |                   |            | 0.00                     | 0.00           | 0                   | 0.00          |
| R212                           | On 06/08/2020 | Bond Future        | 166.61702 |          | 166.61702  |           | 166.70417    | 166.70417      |                   |            | 0.00                     | 0.00           | 0                   | 0.00          |
| R212                           | On 31/01/2022 | Price Contribution | 100.00000 |          | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00                     | 0.00           | 0                   | 0.00          |
| R213                           | On 07/11/2019 | Bond Future        | 9.09809   | 86.77138 |            | 9.16411   | 86.35838     |                |                   | 10.13      | 0.00                     | 142,565,377.34 | 1,643               | 21,972.00     |
| R213                           | On 06/02/2020 | Bond Future        | 9.16223   | 88.33724 |            | 9.23010   | 87.92008     |                |                   | 9.97       | 0.00                     | 125,527,218.04 | 1,421               | 1,421.00      |
| R213                           | On 07/05/2020 | Bond Future        | 9.22115   | 86.39184 |            | 9.29136   | 85.96747     |                |                   | 10.26      | 0.00                     | 0.00           | 0                   | 0.00          |
| R213                           | On 06/08/2020 | Bond Future        | 9.27641   | 87.99838 |            | 9.34891   | 87.56758     |                |                   | 10.38      | 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 07/11/2019 | Bond Future        | 9.75835   | 72.29041 |            | 9.82435   | 71.84241     |                |                   | 14.23      | 0.00                     | 41,422,404.93  | 573                 | 15,768.00     |
| R214                           | On 06/02/2020 | Bond Future        | 9.82443   | 73.59499 |            | 9.89202   | 73.14159     |                |                   | 13.98      | 0.00                     | 41,728,359.33  | 567                 | 462.00        |
| R214                           | On 07/05/2020 | Bond Future        | 9.88573   | 71.63515 |            | 9.95523   | 71.17388     |                |                   | 14.37      | 0.00                     | 0.00           | 0                   | 0.00          |
| R214                           | On 06/08/2020 | Bond Future        | 9.94428   | 72.96727 |            | 10.01564  | 72.49861     |                |                   | 14.80      | 0.00                     | 0.00           | 0                   | 0.00          |
| R214                           | On 28/02/2041 | Price Contribution | 100.00000 |          | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00                     | 0.00           | 0                   | 0.00          |
| R214/R209                      | On 28/02/2041 | Price Contribution | 100.00000 |          | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00                     | 0.00           | 0                   | 0.00          |
| <b>Total for Derivatives :</b> |               |                    |           |          |            |           |              |                |                   |            | <b>80,899,122,784.12</b> | <b>689,137</b> | <b>1 267 448.00</b> |               |
| <b>Grand Total:</b>            |               |                    |           |          |            |           |              |                |                   |            | <b>80,899,122,784.12</b> | <b>689,137</b> | <b>1 267 448.00</b> |               |