



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2019

| 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 | 95.25000  | 95.25000   |           | 95.31000     | 95.31000       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| AL37               | On 06/02/2020 | Index Future       | 680.36100 | 680.36100  |           | 679.82700    | 679.82700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 07/05/2020 | Index Future       | 692.74100 | 692.74100  |           | 692.19700    | 692.19700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 06/08/2020 | Index Future       | 705.52000 | 705.52000  |           | 704.96500    | 704.96500      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 06/02/2020 | Index Future       | 785.94400 | 785.94400  |           | 785.07800    | 785.07800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/05/2020 | Index Future       | 800.24500 | 800.24500  |           | 799.36400    | 799.36400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 06/08/2020 | Index Future       | 815.00700 | 815.00700  |           | 814.10800    | 814.10800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 06/02/2020 | Index Future       | 701.49500 | 701.49500  |           | 701.15800    | 701.15800      |                   |            | 0.00  | 0.00        | 0                | 414.00        |
| ALBI               | On 07/05/2020 | Index Future       | 714.26000 | 714.26000  |           | 713.91600    | 713.91600      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 06/08/2020 | Index Future       | 727.43600 | 727.43600  |           | 727.08400    | 727.08400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| E170               | On 01/08/2021 | 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 |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 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 06/02/2020 | Bond Future        | 10.98666  | 78.73719  |            | 10.99581  | 78.68490     |                |                   |            | 0.00  | 0.00        | 0                | 350.00        |
| ES33             | On 07/05/2020 | Bond Future        | 11.10448  | 76.37632  |            | 11.11400  | 76.32288     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 06/08/2020 | Bond Future        | 11.22487  | 77.77687  |            | 11.23477  | 77.72230     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 05/11/2020 | Bond Future        | 11.34689  | 75.44923  |            | 11.35718  | 75.39354     |                |                   |            | 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 06/02/2020 | Bond Future        | 11.33762  | 79.63796  |            | 11.34145  | 79.61308     |                |                   |            | 0.00  | 0.00        | 0                | 4,919.00      |
| ES42             | On 07/05/2020 | Bond Future        | 11.45533  | 76.82256  |            | 11.45932  | 76.79710     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 06/08/2020 | Bond Future        | 11.57390  | 78.23037  |            | 11.57807  | 78.20423     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 05/11/2020 | Bond Future        | 11.69299  | 75.44140  |            | 11.69732  | 75.41474     |                |                   |            | 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 06/02/2020 | GOVI               | 693.81100 | 693.81100 |            | 693.45400 | 693.45400    |                |                   |            | 0.00  | 0.00        | 0                | 1,285.00      |
| GOVI             | On 07/05/2020 | GOVI               | 706.43700 | 706.43700 |            | 706.07200 | 706.07200    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 06/08/2020 | GOVI               | 719.46800 | 719.46800 |            | 719.09600 | 719.09600    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 06/02/2020 | Bond Future        | 136.92851 | 136.92851 |            | 137.13529 | 137.13529    |                |                   |            | 0.00  | 0.00        | 0                | 4,913.00      |
| I2025            | On 07/05/2020 | Bond Future        | 139.45316 | 139.45316 |            | 139.66339 | 139.66339    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 06/08/2020 | Bond Future        | 140.58026 | 140.58026 |            | 140.79409 | 140.79409    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 05/11/2020 | Bond Future        | 143.21842 | 143.21842 |            | 143.43613 | 143.43613    |                |                   |            | 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 06/02/2020 | Bond Future        | 101.86211 | 101.86211 |            | 101.86502 | 101.86502    |                |                   |            | 0.00  | 0.00        | 0                | 3,860.00      |
| I2029            | On 07/05/2020 | Bond Future        | 102.62780 | 102.62780 |            | 102.63042 | 102.63042    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 06/08/2020 | Bond Future        | 104.56513 | 104.56513 |            | 104.56764 | 104.56764    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 05/11/2020 | Bond Future        | 105.38460 | 105.38460 |            | 105.38699 | 105.38699    |                |                   |            | 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 06/02/2020 | Bond Future        | 101.65286 | 101.65286 |            | 101.76952 | 101.76952    |                |                   |            | 0.00  | 0.00        | 0                | 6,260.00      |
| I2033            | On 07/05/2020 | Bond Future        | 102.33162 | 102.33162 |            | 102.45025 | 102.45025    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 06/08/2020 | Bond Future        | 104.26343 | 104.26343 |            | 104.38400 | 104.38400    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 05/11/2020 | Bond Future        | 104.99854 | 104.99854 |            | 105.12139 | 105.12139    |                |                   |            | 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          |

| 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 |
|------------------|---------------|------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| I2038            | On 06/02/2020 | Bond Future            |        |            | 116.38691   |       | 116.38691  |           | 116.55572    | 116.55572      |                   |            | 0.00  | 4,073,541.85   | 35               | 10,721.00     |
| I2038            | On 07/05/2020 | Bond Future            |        |            | 118.53283   |       | 118.53283  |           | 118.70451    | 118.70451      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2038            | On 06/08/2020 | Bond Future            |        |            | 119.07674   |       | 119.07674  |           | 119.25128    | 119.25128      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2038            | On 05/11/2020 | Bond Future            |        |            | 121.31126   |       | 121.31126  |           | 121.48910    | 121.48910      |                   |            | 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 06/02/2020 | Bond Future            |        |            | 107.48988   |       | 107.48988  |           | 107.39481    | 107.39481      |                   |            | 0.00  | 0.00           | 0                | 11,575.00     |
| I2046            | On 07/05/2020 | Bond Future            |        |            | 107.72363   |       | 107.72363  |           | 107.62657    | 107.62657      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 06/08/2020 | Bond Future            |        |            | 109.75712   |       | 109.75712  |           | 109.65784    | 109.65784      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 05/11/2020 | Bond Future            |        |            | 110.02091   |       | 110.02091  |           | 109.91984    | 109.91984      |                   |            | 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 06/02/2020 | Bond Future            |        |            | 109.66609   |       | 109.66609  |           | 109.23458    | 109.23458      |                   |            | 0.00  | 4,386,643.60   | 40               | 11,725.00     |
| I2050            | On 07/05/2020 | Bond Future            |        |            | 111.68808   |       | 111.68808  |           | 111.24840    | 111.24840      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 06/08/2020 | Bond Future            |        |            | 111.91639   |       | 111.91639  |           | 111.46812    | 111.46812      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 05/11/2020 | Bond Future            |        |            | 114.01658   |       | 114.01658  |           | 113.55960    | 113.55960      |                   |            | 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 06/02/2020 | Index Future           |        |            | 260.11400   |       | 260.11400  |           | 260.13100    | 260.13100      |                   |            | 0.00  | 0.00           | 0                | 1,011.00      |
| IGOV             | On 07/05/2020 | Index Future           |        |            | 264.91000   |       | 264.91000  |           | 264.92700    | 264.92700      |                   |            | 0.00  | 0.00           | 0                | 47.00         |
| IGOV             | On 06/08/2020 | Index Future           |        |            | 269.85800   |       | 269.85800  |           | 269.87500    | 269.87500      |                   |            | 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 06/02/2020 | Bond Future            |        |            | 8.36274     |       | 112.45547  |           | 8.40111      | 112.24481      |                   | 6.38       | 0.00  | 136,071,118.70 | 1,210            | 100,418.00    |
| R186             | On 06/02/2020 | Bond Future            | 8.11   | Call       | 708.90000   |       | 0.70890    |           | 645.69000    | 0.64569        | 708.900           | 6.18       | 0.34  | 0.00           | 0                | 821.00        |
| R186             | On 06/02/2020 | Bond Future            | 8.50   | Put        | 976.98000   |       | 0.97698    |           | 1,071.03000  | 1.07103        | 976.980           | 6.38       | 0.40  | 0.00           | 0                | 821.00        |
| R186             | On 06/02/2020 | Bond Future            | 9.00   | Put        | 296.33000   |       | 0.29633    |           | 335.55000    | 0.33555        | 296.330           | 6.79       | 0.16  | 0.00           | 0                | 821.00        |
| R186             | On 07/05/2020 | Bond Future            |        |            | 8.41303     |       | 114.50170  |           | 8.45345      | 114.28695      |                   | 6.21       | 0.00  | 0.00           | 0                | 1,650.00      |
| R186             | On 07/05/2020 | Bond Future            | 7.60   | Call       | 356.64000   |       | 0.35664    |           | 359.64000    | 0.35964        | 356.640           | 5.52       | 0.16  | 0.00           | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 7.90   | Put        | 3,522.12000 |       | 3.52212    |           | 3,730.96000  | 3.73096        | 3,522.120         | 5.75       | 0.72  | 0.00           | 0                | 2,500.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.28   | Call       | 1,552.78000 |       | 1.55278    |           | 1,522.14000  | 1.52214        | 1,552.780         | 6.05       | 0.45  | 0.00           | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.50   | Put        | 1,704.28000 |       | 1.70428    |           | 1,868.22000  | 1.86822        | 1,704.280         | 6.21       | 0.45  | 0.00           | 0                | 23,208.00     |
| R186             | On 07/05/2020 | Bond Future            | 8.93   | Put        | 959.61000   |       | 0.95961    |           | 1,080.80000  | 1.08080        | 959.610           | 6.62       | 0.29  | 0.00           | 0                | 6,000.00      |
| R186             | On 06/08/2020 | Bond Future            |        |            | 8.46272     |       | 111.30544  |           | 8.50537      | 111.08638      |                   | 6.32       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 05/11/2020 | Bond Future            |        |            | 8.50858     |       | 113.39502  |           | 8.55359      | 113.17180      |                   | 6.12       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 21/12/2026 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 06/02/2020 | Bond Future            |        |            | 303.09794   |       | 303.09794  |           | 303.23071    | 303.23071      |                   |            | 0.00  | 0.00           | 0                | 2,540.00      |
| R197             | On 07/05/2020 | Bond Future            |        |            | 308.68648   |       | 308.68648  |           | 308.82089    | 308.82089      |                   |            | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R197             | On 06/08/2020 | Bond Future        |        |            | 306.71978   |       | 306.71978  |           | 306.85600    | 306.85600      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 05/11/2020 | Bond Future        |        |            | 312.47550   |       | 312.47550  |           | 312.61391    | 312.61391      |                   |            | 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 06/02/2020 | Bond Future        |        |            | 227.67876   |       | 227.67876  |           | 227.93394    | 227.93394      |                   |            | 0.00  | 0.00        | 0                | 8,488.00      |
| R202             | On 07/05/2020 | Bond Future        |        |            | 231.87665   |       | 231.87665  |           | 232.13600    | 232.13600      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 06/08/2020 | Bond Future        |        |            | 232.11420   |       | 232.11420  |           | 232.37806    | 232.37806      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 05/11/2020 | Bond Future        |        |            | 236.47008   |       | 236.47008  |           | 236.73871    | 236.73871      |                   |            | 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 06/02/2020 | Bond Future        |        |            | 7.29974     |       | 104.71556  |           | 7.32177      | 104.65590      |                   | 2.59       | 0.00  | 0.00        | 0                | 42,641.00     |
| R2023            | On 07/05/2020 | Bond Future        |        |            | 7.28649     |       | 102.68852  |           | 7.31078      | 102.62752      |                   | 2.67       | 0.00  | 0.00        | 0                | 13,512.00     |
| R2023            | On 06/08/2020 | Bond Future        |        |            | 7.25596     |       | 104.58257  |           | 7.28297      | 104.52018      |                   | 2.51       | 0.00  | 0.00        | 0                | 0.00          |
| R2023            | On 05/11/2020 | Bond Future        |        |            | 7.21986     |       | 102.61061  |           | 7.25009      | 102.54700      |                   | 2.44       | 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 06/02/2020 | Bond Future        |        |            | 9.11994     |       | 93.00397   |           | 9.12730      | 92.95874       |                   | 9.41       | 0.00  | 0.00        | 0                | 77,495.00     |
| R2030            | On 06/02/2020 | Bond Future        | 8.40   | Call       | 203.25000   |       | 0.20325    |           | 196.93000    | 0.19693        | 203.250           | 8.52       | 0.12  | 0.00        | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.00   | Call       | 1,239.39000 |       | 1.23939    |           | 1,217.87000  | 1.21787        | 1,239.390         | 9.19       | 0.43  | 0.00        | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.25   | Put        | 1,240.68000 |       | 1.24068    |           | 1,257.74000  | 1.25774        | 1,240.680         | 9.41       | 0.41  | 0.00        | 0                | 5,000.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.40   | Put        | 914.81000   |       | 0.91481    |           | 928.38000    | 0.92838        | 914.810           | 9.57       | 0.33  | 0.00        | 0                | 5,000.00      |
| R2030            | On 07/05/2020 | Bond Future        |        |            | 9.18693     |       | 94.69613   |           | 9.19462      | 94.64983       |                   | 9.22       | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 06/08/2020 | Bond Future        |        |            | 9.25528     |       | 92.42886   |           | 9.26330      | 92.38158       |                   | 9.37       | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 05/11/2020 | Bond Future        |        |            | 9.31645     |       | 94.16578   |           | 9.32481      | 94.11750       |                   | 9.28       | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 05/11/2020 | Bond Future        | 8.53   | Call       | 1,313.47000 |       | 1.31347    |           | 1,123.94000  | 1.12394        | 1,313.470         | 8.25       | 0.29  | 0.00        | 0                | 16,000.00     |
| R2030            | On 05/11/2020 | Bond Future        | 9.03   | Call       | 2,572.37000 |       | 2.57237    |           | 2,368.35000  | 2.36835        | 2,572.370         | 9.00       | 0.44  | 0.00        | 0                | 16,000.00     |
| R2030            | On 05/11/2020 | Bond Future        | 10.37  | Put        | 1,665.82000 |       | 1.66582    |           | 1,567.09000  | 1.56709        | 1,665.820         | 10.96      | 0.26  | 0.00        | 0                | 16,000.00     |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 06/02/2020 | Bond Future        |        |            | 9.48057     |       | 94.24027   |           | 9.48812      | 94.18980       |                   | 10.54      | 0.00  | 0.00        | 0                | 65,404.00     |
| R2032            | On 07/05/2020 | Bond Future        |        |            | 9.55205     |       | 91.79539   |           | 9.55991      | 91.74376       |                   | 10.76      | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 06/08/2020 | Bond Future        |        |            | 9.62420     |       | 93.48244   |           | 9.63238      | 93.42964       |                   | 10.43      | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 05/11/2020 | Bond Future        |        |            | 9.69477     |       | 91.08041   |           | 9.70326      | 91.02658       |                   | 10.88      | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 05/11/2020 | Bond Future        | 8.94   | Call       | 1,711.42000 |       | 1.71142    |           | 1,648.83000  | 1.64883        | 1,711.420         | 10.04      | 0.31  | 0.00        | 0                | 1,000.00      |
| R2032            | On 05/11/2020 | Bond Future        | 9.44   | Call       | 3,042.27000 |       | 3.04227    |           | 2,966.70000  | 2.96670        | 3,042.270         | 10.59      | 0.45  | 0.00        | 0                | 1,000.00      |
| R2032            | On 05/11/2020 | Bond Future        | 11.08  | Put        | 1,268.65000 |       | 1.26865    |           | 1,243.88000  | 1.24388        | 1,268.650         | 12.21      | 0.20  | 0.00        | 0                | 1,000.00      |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2035            | On 06/02/2020 | Bond Future        |        |            | 9.79245     |       | 96.86571   |           | 9.80026      | 96.80811       |                   | 11.54      | 0.00  | 0.00        | 0                | 114,982.00    |
| R2035            | On 07/05/2020 | Bond Future        |        |            | 9.86530     |       | 94.12499   |           | 9.87341      | 94.06607       |                   | 11.82      | 0.00  | 0.00        | 0                | 0.00          |
| R2035            | On 07/05/2020 | Bond Future        | 9.11   | Call       | 878.08000   |       | 0.87808    |           | 827.15000    | 0.82715        | 878.080           | 10.96      | 0.22  | 0.00        | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 9.18   | Call       | 1,020.25000 |       | 1.02025    |           | 966.52000    | 0.96652        | 1,020.250         | 11.07      | 0.25  | 0.00        | 0                | 3,530.00      |
| R2035            | On 07/05/2020 | Bond Future        | 9.75   | Call       | 2,629.64000 |       | 2.62964    |           | 2,585.29000  | 2.58529        | 2,629.640         | 11.82      | 0.47  | 0.00        | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 9.78   | Call       | 2,736.89000 |       | 2.73689    |           | 2,691.59000  | 2.69159        | 2,736.890         | 11.86      | 0.48  | 0.00        | 0                | 3,530.00      |

| 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 07/05/2020 | Bond Future        | 10.57  | Put        | 1,372.48000 | 1.37248   |            | 1,335.72000 | 1.33572      | 1,372.480      | 13.11             | 0.26       | 0.00          | 0           | 3,530.00         |               |
| R2035            | On 07/05/2020 | Bond Future        | 10.75  | Put        | 1,121.93000 | 1.12193   |            | 1,083.92000 | 1.08392      | 1,121.930      | 13.45             | 0.22       | 0.00          | 0           | 5,000.00         |               |
| R2035            | On 06/08/2020 | Bond Future        |        |            | 9.93854     | 95.85443  |            | 9.94696     | 95.79419     |                | 11.45             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2035            | On 06/08/2020 | Bond Future        | 8.75   | Call       | 656.69000   | 0.65669   |            | 616.56000   | 0.61656      | 656.690        | 10.25             | 0.16       | 0.00          | 0           | 3,000.00         |               |
| R2035            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 987.82000   | 0.98782   |            | 937.05000   | 0.93705      | 987.820        | 10.25             | 0.22       | 0.00          | 0           | 24,761.00        |               |
| R2035            | On 05/11/2020 | Bond Future        |        |            | 10.01361    | 93.15487  |            | 10.02233    | 93.09344     |                | 12.04             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2037            | On 06/02/2020 | Bond Future        |        |            | 9.92877     | 88.64001  |            | 9.93643     | 88.58330     |                | 12.83             | 0.00       | 443,200.05    | 5           | 69,712.00        |               |
| R2037            | On 07/05/2020 | Bond Future        |        |            | 10.00521    | 90.25272  |            | 10.01315    | 90.19477     |                | 12.55             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2037            | On 06/08/2020 | Bond Future        |        |            | 10.08350    | 87.65135  |            | 10.09174    | 87.59211     |                | 12.76             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2037            | On 05/11/2020 | Bond Future        |        |            | 10.15497    | 89.30031  |            | 10.16349    | 89.23988     |                | 12.81             | 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 06/02/2020 | Bond Future        |        |            | 10.09038    | 90.97286  |            | 10.09811    | 90.91191     |                | 13.36             | 0.00       | 11,826,471.80 | 130         | 44,366.00        |               |
| R2040            | On 07/05/2020 | Bond Future        |        |            | 10.16855    | 92.62802  |            | 10.17655    | 92.56581     |                | 13.08             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2040            | On 07/05/2020 | Bond Future        | 9.50   | Call       | 1,093.39000 | 1.09339   |            | 1,127.22000 | 1.12722      | 1,093.390      | 11.91             | 0.25       | 0.00          | 0           | 2,640.00         |               |
| R2040            | On 07/05/2020 | Bond Future        | 10.00  | Call       | 2,612.79000 | 2.61279   |            | 2,641.66000 | 2.64166      | 2,612.790      | 12.77             | 0.45       | 0.00          | 0           | 2,640.00         |               |
| R2040            | On 06/08/2020 | Bond Future        |        |            | 10.24869    | 89.81927  |            | 10.25698    | 89.75574     |                | 13.33             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2040            | On 05/11/2020 | Bond Future        |        |            | 10.32198    | 91.50946  |            | 10.33055    | 91.44464     |                | 13.40             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2040            | On 05/11/2020 | Bond Future        | 9.50   | Call       | 2,087.87000 | 2.08787   |            | 2,004.47000 | 2.00447      | 2,087.870      | 12.57             | 0.31       | 0.00          | 0           | 2,000.00         |               |
| R2040            | On 05/11/2020 | Bond Future        | 10.00  | Call       | 3,626.13000 | 3.62613   |            | 3,519.11000 | 3.51911      | 3,626.130      | 13.15             | 0.44       | 0.00          | 0           | 2,000.00         |               |
| R2040            | On 05/11/2020 | Bond Future        | 11.50  | Put        | 1,967.35000 | 1.96735   |            | 1,922.20000 | 1.92220      | 1,967.350      | 14.82             | 0.23       | 0.00          | 0           | 2,000.00         |               |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2044            | On 06/02/2020 | Bond Future        |        |            | 10.15889    | 87.67944  |            | 10.15626    | 87.70045     |                | 14.08             | 0.00       | 15,168,543.12 | 173         | 40,747.00        |               |
| R2044            | On 06/02/2020 | Bond Future        | 9.09   | Call       | 68.16000    | 0.06816   |            | 62.75000    | 0.06275      | 68.160         | 11.93             | 0.04       | 0.00          | 0           | 328.00           |               |
| R2044            | On 06/02/2020 | Bond Future        | 9.74   | Call       | 853.71000   | 0.85371   |            | 838.33000   | 0.83833      | 853.710        | 13.07             | 0.27       | 0.00          | 0           | 328.00           |               |
| R2044            | On 06/02/2020 | Bond Future        | 10.78  | Put        | 725.80000   | 0.72580   |            | 702.71000   | 0.70271      | 725.800        | 15.14             | 0.20       | 0.00          | 0           | 328.00           |               |
| R2044            | On 07/05/2020 | Bond Future        |        |            | 10.23510    | 89.27470  |            | 10.23242    | 89.29582     |                | 13.79             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.26   | Call       | 544.59000   | 0.54459   |            | 582.99000   | 0.58299      | 544.590        | 12.06             | 0.15       | 0.00          | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.33   | Call       | 655.83000   | 0.65583   |            | 698.08000   | 0.69808      | 655.830        | 12.21             | 0.17       | 0.00          | 0           | 100.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.45   | Call       | 880.22000   | 0.88022   |            | 928.82000   | 0.92882      | 880.220        | 12.46             | 0.21       | 0.00          | 0           | 129.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.91   | Call       | 2,125.68000 | 2.12568   |            | 2,190.05000 | 2.19005      | 2,125.680      | 13.31             | 0.39       | 0.00          | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.97   | Call       | 2,331.18000 | 2.33118   |            | 2,396.96000 | 2.39696      | 2,331.180      | 13.41             | 0.42       | 0.00          | 0           | 129.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.98   | Call       | 2,366.33000 | 2.36633   |            | 2,432.32000 | 2.43232      | 2,366.330      | 13.43             | 0.42       | 0.00          | 0           | 100.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 10.81  | Put        | 1,730.80000 | 1.73080   |            | 1,775.19000 | 1.77519      | 1,730.800      | 14.72             | 0.29       | 0.00          | 0           | 129.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.02  | Put        | 1,373.40000 | 1.37340   |            | 1,412.88000 | 1.41288      | 1,373.400      | 15.17             | 0.24       | 0.00          | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.09  | Put        | 1,273.12000 | 1.27312   |            | 1,311.43000 | 1.31143      | 1,273.120      | 15.33             | 0.22       | 0.00          | 0           | 100.00           |               |
| R2044            | On 06/08/2020 | Bond Future        |        |            | 10.31314    | 86.52951  |            | 10.31039    | 86.55088     |                | 14.06             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.01   | Call       | 607.95000   | 0.60795   |            | 576.56000   | 0.57656      | 607.950        | 12.57             | 0.14       | 0.00          | 0           | 140.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.36   | Call       | 1,133.39000 | 1.13339   |            | 1,090.47000 | 1.09047      | 1,133.390      | 12.76             | 0.22       | 0.00          | 0           | 602.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.66   | Call       | 1,869.18000 | 1.86918   |            | 1,817.54000 | 1.81754      | 1,869.180      | 13.27             | 0.32       | 0.00          | 0           | 140.00           |               |

| 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 06/08/2020 | Bond Future        | 9.98   | Call       | 2,869.57000 |       | 2.86957    | 2,814.57000 | 2.81457      | 2,869.570      |                   | 13.73      | 0.42  | 0.00          | 0                | 602.00        |
| R2044            | On 06/08/2020 | Bond Future        | 10.93  | Put        | 2,380.29000 |       | 2.38029    | 2,316.52000 | 2.31652      | 2,380.290      |                   | 15.13      | 0.31  | 0.00          | 0                | 140.00        |
| R2044            | On 06/08/2020 | Bond Future        | 11.09  | Put        | 2,079.24000 |       | 2.07924    | 2,018.35000 | 2.01835      | 2,079.240      |                   | 15.45      | 0.28  | 0.00          | 0                | 602.00        |
| R2044            | On 05/11/2020 | Bond Future        |        |            | 10.38446    |       | 88.15791   | 10.38164    | 88.17956     |                |                   | 14.14      | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 05/11/2020 | Bond Future        | 8.87   | Call       | 838.60000   |       | 0.83860    | 797.05000   | 0.79705      | 838.600        |                   | 12.94      | 0.15  | 0.00          | 0                | 1,815.00      |
| R2044            | On 05/11/2020 | Bond Future        | 9.29   | Call       | 1,468.99000 |       | 1.46899    | 1,415.02000 | 1.41502      | 1,468.990      |                   | 12.94      | 0.24  | 0.00          | 0                | 568.00        |
| R2044            | On 05/11/2020 | Bond Future        | 9.72   | Call       | 2,494.40000 |       | 2.49440    | 2,431.20000 | 2.43120      | 2,494.400      |                   | 13.23      | 0.35  | 0.00          | 0                | 1,815.00      |
| R2044            | On 05/11/2020 | Bond Future        | 9.97   | Call       | 3,294.64000 |       | 3.29464    | 3,226.38000 | 3.22638      | 3,294.640      |                   | 13.55      | 0.42  | 0.00          | 0                | 568.00        |
| R2044            | On 05/11/2020 | Bond Future        | 10.02  | Call       | 3,467.35000 |       | 3.46735    | 3,397.87000 | 3.39787      | 3,467.350      |                   | 13.61      | 0.43  | 0.00          | 0                | 1,815.00      |
| R2044            | On 05/11/2020 | Bond Future        | 11.17  | Put        | 2,678.00000 |       | 2.67800    | 2,599.92000 | 2.59992      | 2,678.000      |                   | 15.06      | 0.30  | 0.00          | 0                | 1,815.00      |
| R2044            | On 05/11/2020 | Bond Future        | 11.38  | Put        | 2,313.50000 |       | 2.31350    | 2,242.04000 | 2.24204      | 2,313.500      |                   | 15.43      | 0.26  | 0.00          | 0                | 568.00        |
| R2044            | On 05/11/2020 | Bond Future        | 11.43  | Put        | 2,235.83000 |       | 2.23583    | 2,166.14000 | 2.16614      | 2,235.830      |                   | 15.52      | 0.26  | 0.00          | 0                | 1,815.00      |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 06/02/2020 | Bond Future        |        |            | 10.13992    |       | 91.10276   | 10.13733    | 91.12402     |                |                   | 13.82      | 0.00  | 2,915,288.32  | 32               | 93,290.00     |
| R2048            | On 07/05/2020 | Bond Future        |        |            | 10.21015    |       | 88.32055   | 10.20751    | 88.34195     |                |                   | 14.22      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 06/08/2020 | Bond Future        |        |            | 10.28069    |       | 89.94255   | 10.27799    | 89.96416     |                |                   | 13.81      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 620.11000   |       | 0.62011    | 587.36000   | 0.58736      | 620.110        |                   | 12.34      | 0.14  | 0.00          | 0                | 3,000.00      |
| R2048            | On 06/08/2020 | Bond Future        | 9.25   | Call       | 959.42000   |       | 0.95942    | 918.62000   | 0.91862      | 959.420        |                   | 12.34      | 0.19  | 0.00          | 0                | 20,640.00     |
| R2048            | On 05/11/2020 | Bond Future        |        |            | 10.35229    |       | 87.19593   | 10.34951    | 87.21790     |                |                   | 14.60      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 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 06/02/2020 | Bond Future        |        |            | 6.57301     |       | 102.65098  | 6.51462     | 102.71400    |                |                   | 0.62       | 0.00  | 0.00          | 0                | 11,697.00     |
| R208             | On 07/05/2020 | Bond Future        |        |            | 6.33705     |       | 101.11544  | 6.26203     | 101.17936    |                |                   | 0.60       | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 06/08/2020 | Bond Future        |        |            | 5.87202     |       | 102.98401  | 5.76703     | 103.04921    |                |                   | 0.45       | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 05/11/2020 | Bond Future        |        |            | 4.76440     |       | 101.50677  | 4.59307     | 101.57279    |                |                   | 0.25       | 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 06/02/2020 | Bond Future        |        |            | 9.79270     |       | 73.83304   | 9.80012     | 73.78621     |                |                   | 13.09      | 0.00  | 69,846,055.84 | 946              | 107,127.00    |
| R209             | On 06/02/2020 | Bond Future        | 9.40   | Call       | 759.89000   |       | 0.75989    | 735.17000   | 0.73517      | 759.890        |                   | 12.60      | 0.29  | 0.00          | 0                | 7,500.00      |
| R209             | On 07/05/2020 | Bond Future        |        |            | 9.86046     |       | 72.02518   | 9.86813     | 71.97736     |                |                   | 13.46      | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 06/08/2020 | Bond Future        |        |            | 9.92855     |       | 73.34831   | 9.93648     | 73.29948     |                |                   | 13.16      | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 05/11/2020 | Bond Future        |        |            | 9.99487     |       | 71.57676   | 10.00306    | 71.52693     |                |                   | 13.74      | 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 06/02/2020 | Bond Future        | 189.17134 |       | 189.17134   |           | 189.17756    | 189.17756      |                   |            | 0.00  | 0.00                  | 0                | 1,772.00            |
| R210                           | On 07/05/2020 | Bond Future        | 190.00926 |       | 190.00926   |           | 190.01512    | 190.01512      |                   |            | 0.00  | 0.00                  | 0                | 0.00                |
| R210                           | On 06/08/2020 | Bond Future        | 193.59618 |       | 193.59618   |           | 193.60167    | 193.60167      |                   |            | 0.00  | 0.00                  | 0                | 0.00                |
| R210                           | On 05/11/2020 | Bond Future        | 194.50699 |       | 194.50699   |           | 194.51226    | 194.51226      |                   |            | 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 06/02/2020 | Bond Future        | 161.85321 |       | 161.85321   |           | 161.86562    | 161.86562      |                   |            | 0.00  | 0.00                  | 0                | 5,809.00            |
| R212                           | On 07/05/2020 | Bond Future        | 164.83739 |       | 164.83739   |           | 164.84960    | 164.84960      |                   |            | 0.00  | 0.00                  | 0                | 0.00                |
| R212                           | On 06/08/2020 | Bond Future        | 165.65519 |       | 165.65519   |           | 165.66730    | 165.66730      |                   |            | 0.00  | 0.00                  | 0                | 0.00                |
| R212                           | On 05/11/2020 | Bond Future        | 168.76387 |       | 168.76387   |           | 168.77596    | 168.77596      |                   |            | 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 06/02/2020 | Bond Future        | 9.34598   |       | 87.21407    |           | 9.35356      | 87.16816       |                   | 10.14      | 0.00  | 0.00                  | 0                | 24,118.00           |
| R213                           | On 07/05/2020 | Bond Future        | 9.41128   |       | 85.24909    |           | 9.41916      | 85.20217       |                   | 10.38      | 0.00  | 0.00                  | 0                | 0.00                |
| R213                           | On 06/08/2020 | Bond Future        | 9.47648   |       | 86.81651    |           | 9.48468      | 86.76853       |                   | 10.15      | 0.00  | 0.00                  | 0                | 0.00                |
| R213                           | On 05/11/2020 | Bond Future        | 9.54406   |       | 84.89716    |           | 9.55258      | 84.84819       |                   | 10.50      | 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 06/02/2020 | Bond Future        | 10.06309  |       | 72.01438    |           | 10.06557     | 71.99825       |                   | 14.22      | 0.00  | 211,722,277.20        | 2,940            | 17,680.00           |
| R214                           | On 06/02/2020 | Bond Future        | 9.52      | Call  | 543.13000   | 0.54313   | 527.20000    | 0.52720        | 543.130           | 13.38      | 0.22  | 0.00                  | 0                | 1,000.00            |
| R214                           | On 06/02/2020 | Bond Future        | 9.87      | Call  | 1,310.32000 | 1.31032   | 1,286.79000  | 1.28679        | 1,310.320         | 14.03      | 0.41  | 0.00                  | 0                | 1,000.00            |
| R214                           | On 06/02/2020 | Bond Future        | 10.42     | Put   | 1,033.50000 | 1.03350   | 1,022.92000  | 1.02292        | 1,033.500         | 15.00      | 0.31  | 0.00                  | 0                | 1,000.00            |
| R214                           | On 07/05/2020 | Bond Future        | 10.13128  |       | 70.02657    |           | 10.13387     | 70.00991       |                   | 14.64      | 0.00  | 0.00                  | 0                | 0.00                |
| R214                           | On 07/05/2020 | Bond Future        | 9.31      | Call  | 671.47000   | 0.67147   | 705.81000    | 0.70581        | 671.470           | 12.94      | 0.20  | 0.00                  | 0                | 1,250.00            |
| R214                           | On 07/05/2020 | Bond Future        | 9.91      | Call  | 2,048.86000 | 2.04886   | 2,092.70000  | 2.09270        | 2,048.860         | 14.12      | 0.43  | 0.00                  | 0                | 1,250.00            |
| R214                           | On 07/05/2020 | Bond Future        | 10.66     | Put   | 1,509.27000 | 1.50927   | 1,558.89000  | 1.55889        | 1,509.270         | 15.37      | 0.31  | 0.00                  | 0                | 1,250.00            |
| R214                           | On 06/08/2020 | Bond Future        | 10.19964  |       | 71.31271    |           | 10.20232     | 71.29568       |                   | 14.29      | 0.00  | 0.00                  | 0                | 0.00                |
| R214                           | On 05/11/2020 | Bond Future        | 10.26910  |       | 69.35694    |           | 10.27188     | 69.33947       |                   | 15.01      | 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>456,453,140.48</b> | <b>5,511</b>     | <b>1 138 255.00</b> |
| <b>Grand Total:</b>            |               |                    |           |       |             |           |              |                |                   |            |       | <b>456,453,140.48</b> | <b>5,511</b>     | <b>1 138 255.00</b> |