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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/10/2019

| 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 | 95.26000  | 95.26000   |           | 95.00000     | 95.00000       |                   |            | 0.00  | 0.00           | 0                | 51.00         |
| AL37               | On 07/11/2019 | Index Future       | 663.88800 | 663.88800  |           | 668.75600    | 668.75600      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37               | On 06/02/2020 | Index Future       | 675.86300 | 675.86300  |           | 680.82100    | 680.82100      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37               | On 07/05/2020 | Index Future       | 688.14000 | 688.14000  |           | 693.18700    | 693.18700      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37               | On 06/08/2020 | Index Future       | 700.90900 | 700.90900  |           | 706.05000    | 706.05000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T               | On 07/11/2019 | Index Future       | 767.40900 | 767.40900  |           | 778.37400    | 778.37400      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T               | On 06/02/2020 | Index Future       | 781.25100 | 781.25100  |           | 792.41600    | 792.41600      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T               | On 07/05/2020 | Index Future       | 795.44200 | 795.44200  |           | 806.80900    | 806.80900      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T               | On 06/08/2020 | Index Future       | 810.20300 | 810.20300  |           | 821.78100    | 821.78100      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI               | On 07/11/2019 | Index Future       | 687.11000 | 687.11000  |           | 698.14400    | 698.14400      |                   |            | 0.00  | 171,777,500.00 | 25               | 177.00        |
| ALBI               | On 06/02/2020 | Index Future       | 699.50400 | 699.50400  |           | 710.73900    | 710.73900      |                   |            | 0.00  | 174,876,000.00 | 25               | 371.00        |
| ALBI               | On 07/05/2020 | Index Future       | 712.21100 | 712.21100  |           | 723.64800    | 723.64800      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI               | On 06/08/2020 | Index Future       | 725.42700 | 725.42700  |           | 737.07700    | 737.07700      |                   |            | 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        | 10.92059  | 77.04097  |            | 10.69358  | 78.37210     |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES33             | On 06/02/2020 | Bond Future        | 11.04043  | 78.43062  |            | 10.80501  | 79.78619     |                |                   |            | 0.00  | 0.00           | 0                | 350.00        |
| ES33             | On 07/05/2020 | Bond Future        | 11.16068  | 76.06164  |            | 10.91669  | 77.44164     |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES33             | On 06/08/2020 | Bond Future        | 11.28013  | 77.47304  |            | 11.02714  | 78.87860     |                |                   |            | 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        | 11.26012  | 77.99093  |            | 11.04301  | 79.44139     |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES42             | On 06/02/2020 | Bond Future        | 11.37469  | 79.39771  |            | 11.14982  | 80.87476     |                |                   |            | 0.00  | 0.00           | 0                | 4,919.00      |
| ES42             | On 07/05/2020 | Bond Future        | 11.49416  | 76.57545  |            | 11.26109  | 78.07917     |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES42             | On 06/08/2020 | Bond Future        | 11.61132  | 77.99636  |            | 11.36989  | 79.52789     |                |                   |            | 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               | 679.64300 | 679.64300 |            | 690.93900 | 690.93900    |                |                   |            | 0.00  | 237,875,050.00 | 35               | 284.00        |
| GOVI             | On 06/02/2020 | GOVI               | 691.90200 | 691.90200 |            | 703.40300 | 703.40300    |                |                   |            | 0.00  | 41,514,120.00  | 6                | 1,155.00      |
| GOVI             | On 07/05/2020 | GOVI               | 704.47000 | 704.47000 |            | 716.18000 | 716.18000    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| GOVI             | On 06/08/2020 | GOVI               | 717.54300 | 717.54300 |            | 729.47000 | 729.47000    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2025            | On 07/11/2019 | Bond Future        | 137.46117 | 137.46117 |            | 137.50222 | 137.50222    |                |                   |            | 0.00  | 0.00           | 0                | 731.00        |
| I2025            | On 06/02/2020 | Bond Future        | 138.50081 | 138.50081 |            | 138.54341 | 138.54341    |                |                   |            | 0.00  | 0.00           | 0                | 1,363.00      |
| I2025            | On 07/05/2020 | Bond Future        | 141.04973 | 141.04973 |            | 141.09270 | 141.09270    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2025            | On 06/08/2020 | Bond Future        | 142.19441 | 142.19441 |            | 142.23810 | 142.23810    |                |                   |            | 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        | 101.32560 | 101.32560 |            | 101.71447 | 101.71447    |                |                   |            | 0.00  | 0.00           | 0                | 1,851.00      |
| I2029            | On 06/02/2020 | Bond Future        | 103.17843 | 103.17843 |            | 103.57503 | 103.57503    |                |                   |            | 0.00  | 0.00           | 0                | 3,860.00      |
| I2029            | On 07/05/2020 | Bond Future        | 103.96487 | 103.96487 |            | 104.36838 | 104.36838    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2029            | On 06/08/2020 | Bond Future        | 105.91810 | 105.91810 |            | 106.32914 | 106.32914    |                |                   |            | 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        | 101.78953 | 101.78953 |            | 102.08236 | 102.08236    |                |                   |            | 0.00  | 0.00           | 0                | 490.00        |
| I2033            | On 06/02/2020 | Bond Future        | 103.65082 | 103.65082 |            | 103.94968 | 103.94968    |                |                   |            | 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            |      | 104.36298 | 104.36298   |           | 104.66700    | 104.66700      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2033            | On 06/08/2020 | Bond Future            |      | 106.32360 | 106.32360   |           | 106.63331    | 106.63331      |                   |            | 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            |      | 119.62574 | 119.62574   |           | 119.97110    | 119.97110      |                   |            | 0.00  | 119,625,740.00 | 1,000            | 10,584.00     |
| I2038            | On 06/02/2020 | Bond Future            |      | 120.15500 | 120.15500   |           | 120.50732    | 120.50732      |                   |            | 0.00  | 123,038,720.00 | 1,024            | 11,449.00     |
| I2038            | On 07/05/2020 | Bond Future            |      | 122.36631 | 122.36631   |           | 122.72463    | 122.72463      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2038            | On 06/08/2020 | Bond Future            |      | 122.97187 | 122.97187   |           | 123.33679    | 123.33679      |                   |            | 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            |      | 109.73500 | 109.73500   |           | 110.43565    | 110.43565      |                   |            | 0.00  | 0.00           | 0                | 12,374.00     |
| I2046            | On 06/02/2020 | Bond Future            |      | 111.74147 | 111.74147   |           | 112.45571    | 112.45571      |                   |            | 0.00  | 0.00           | 0                | 4,591.00      |
| I2046            | On 07/05/2020 | Bond Future            |      | 112.04986 | 112.04986   |           | 112.77680    | 112.77680      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 06/08/2020 | Bond Future            |      | 114.15496 | 114.15496   |           | 114.89551    | 114.89551      |                   |            | 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            |      | 114.57427 | 114.57427   |           | 115.48915    | 115.48915      |                   |            | 0.00  | 0.00           | 0                | 5,298.00      |
| I2050            | On 06/02/2020 | Bond Future            |      | 114.83374 | 114.83374   |           | 115.76617    | 115.76617      |                   |            | 0.00  | 0.00           | 0                | 8,757.00      |
| I2050            | On 07/05/2020 | Bond Future            |      | 116.94709 | 116.94709   |           | 117.89642    | 117.89642      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 06/08/2020 | Bond Future            |      | 117.26440 | 117.26440   |           | 118.23140    | 118.23140      |                   |            | 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           |      | 260.49100 | 260.49100   |           | 261.07700    | 261.07700      |                   |            | 0.00  | 28,654,010.00  | 11               | 318.00        |
| IGOV             | On 06/02/2020 | Index Future           |      | 265.25400 | 265.25400   |           | 265.85100    | 265.85100      |                   |            | 0.00  | 0.00           | 0                | 1,011.00      |
| IGOV             | On 07/05/2020 | Index Future           |      | 270.13600 | 270.13600   |           | 270.74400    | 270.74400      |                   |            | 0.00  | 29,714,960.00  | 11               | 11.00         |
| IGOV             | On 06/08/2020 | Index Future           |      | 275.21100 | 275.21100   |           | 275.83100    | 275.83100      |                   |            | 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            |      | 8.44548   | 114.92576   |           | 8.20108      | 116.31128      |                   | 6.14       | 0.00  | 28,731,440.00  | 250              | 56,049.00     |
| R186             | On 07/11/2019 | Bond Future            | 8.20 | Put       | 1,436.28000 | 1.43628   | 448.30000    | 0.44830        | 1,436.280         | 6.11       | 0.91  | 0.00           | 0                | 7,500.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.23 | Call      | 63.24000    | 0.06324   | 533.59000    | 0.53359        | 63.240            | 6.13       | 0.12  | 0.00           | 0                | 4,955.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.25 | Put       | 1,185.23000 | 1.18523   | 321.09000    | 0.32109        | 1,185.230         | 6.14       | 0.85  | 0.00           | 0                | 3,750.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.25 | Call      | 78.82000    | 0.07882   | 600.20000    | 0.60020        | 78.820            | 6.14       | 0.15  | 0.00           | 0                | 3,750.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.73 | Put       | 38.20000    | 0.03820   | 2.31000      | 0.00231        | 38.200            | 6.57       | 0.08  | 0.00           | 0                | 4,955.00      |
| R186             | On 06/02/2020 | Bond Future            |      | 8.50176   | 111.69464   |           | 8.24486      | 113.10588      |                   | 6.28       | 0.00  | 184,519,545.28 | 1,652            | 100,585.00    |
| R186             | On 06/02/2020 | Bond Future            | 8.11 | Call      | 621.99000   | 0.62199   | 1,126.06000  | 1.12606        | 621.990           | 6.21       | 0.28  | 0.00           | 0                | 821.00        |
| R186             | On 06/02/2020 | Bond Future            | 8.50 | Put       | 1,499.32000 | 1.49932   | 912.95000    | 0.91295        | 1,499.320         | 6.44       | 0.49  | 0.00           | 0                | 821.00        |
| R186             | On 06/02/2020 | Bond Future            | 9.00 | Put       | 602.97000   | 0.60297   | 331.02000    | 0.33102        | 602.970           | 6.96       | 0.25  | 0.00           | 0                | 821.00        |
| R186             | On 07/05/2020 | Bond Future            |      | 8.56001   | 113.72334   |           | 8.28978      | 115.15985      |                   | 6.18       | 0.00  | 0.00           | 0                | 1,650.00      |
| R186             | On 07/05/2020 | Bond Future            | 7.60 | Call      | 329.91000   | 0.32991   | 591.45000    | 0.59145        | 329.910           | 5.67       | 0.14  | 0.00           | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 7.90 | Put       | 4,232.35000 | 4.23235   | 0.00000      | 0.00000        | 4,232.350         | 5.92       | 0.76  | 218,145,957.72 | 2,500            | 2,500.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.28 | Call      | 1,385.11000 | 1.38511   | 2,036.03000  | 2.03603        | 1,385.110         | 6.20       | 0.39  | 0.00           | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.50 | Put       | 2,253.40000 | 2.25340   | 1,597.13000  | 1.59713        | 2,253.400         | 6.38       | 0.51  | 0.00           | 0                | 23,208.00     |

| 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 07/05/2020 | Bond Future        | 8.93   | Put        | 1,400.59000 |       | 1.40059    |           | 959.57000    | 0.95957        | 1,400.590         | 6.88       | 0.36  | 0.00           | 0                | 6,000.00      |
| R186             | On 06/08/2020 | Bond Future        |        |            | 8.61439     |       | 110.52894  |           | 8.32973      | 111.99210      |                   | 6.36       | 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 07/11/2019 | Bond Future        |        |            | 307.37551   |       | 307.37551  |           | 307.39945    | 307.39945      |                   |            | 0.00  | 0.00           | 0                | 1,557.00      |
| R197             | On 06/02/2020 | Bond Future        |        |            | 305.34121   |       | 305.34121  |           | 305.36751    | 305.36751      |                   |            | 0.00  | 0.00           | 0                | 2,390.00      |
| R197             | On 07/05/2020 | Bond Future        |        |            | 310.96064   |       | 310.96064  |           | 310.98647    | 310.98647      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 06/08/2020 | Bond Future        |        |            | 309.00994   |       | 309.00994  |           | 309.03600    | 309.03600      |                   |            | 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        |        |            | 232.37126   |       | 232.37126  |           | 232.37783    | 232.37783      |                   |            | 0.00  | 0.00           | 0                | 7,999.00      |
| R202             | On 06/02/2020 | Bond Future        |        |            | 232.55448   |       | 232.55448  |           | 232.56253    | 232.56253      |                   |            | 0.00  | 0.00           | 0                | 3,022.00      |
| R202             | On 07/05/2020 | Bond Future        |        |            | 236.83433   |       | 236.83433  |           | 236.84186    | 236.84186      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 06/08/2020 | Bond Future        |        |            | 237.14481   |       | 237.14481  |           | 237.15204    | 237.15204      |                   |            | 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        |        |            | 7.50817     |       | 102.24080  |           | 7.28205      | 102.89666      |                   | 2.46       | 0.00  | 0.00           | 0                | 13,519.00     |
| R2023            | On 06/02/2020 | Bond Future        |        |            | 7.53340     |       | 104.08497  |           | 7.28581      | 104.75331      |                   | 2.50       | 0.00  | 0.00           | 0                | 39,862.00     |
| R2023            | On 07/05/2020 | Bond Future        |        |            | 7.54441     |       | 102.04312  |           | 7.27265      | 102.72330      |                   | 2.61       | 0.00  | 0.00           | 0                | 16,047.00     |
| R2023            | On 06/08/2020 | Bond Future        |        |            | 7.53660     |       | 103.93664  |           | 7.23569      | 104.62943      |                   | 2.61       | 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        |        |            | 9.14114     |       | 94.76385   |           | 8.90236      | 96.26604       |                   | 9.03       | 0.00  | 124,519,698.90 | 1,314            | 25,037.00     |
| R2030            | On 07/11/2019 | Bond Future        | 8.60   | Call       | 0.88000     |       | 0.00088    |           | 39.34000     | 0.03934        | 0.880             | 8.57       | 0.00  | 0.00           | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 8.95   | Put        | 1,316.70000 |       | 1.31670    |           | 402.83000    | 0.40283        | 1,316.700         | 8.98       | 0.83  | 0.00           | 0                | 5,070.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.05   | Put        | 844.66000   |       | 0.84466    |           | 201.20000    | 0.20120        | 844.660           | 9.09       | 0.67  | 0.00           | 0                | 5,403.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.10   | Call       | 394.28000   |       | 0.39428    |           | 1,381.71000  | 1.38171        | 394.280           | 9.14       | 0.42  | 0.00           | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.20   | Put        | 354.65000   |       | 0.35465    |           | 56.87000     | 0.05687        | 354.650           | 9.25       | 0.39  | 0.00           | 0                | 2,750.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.30   | Put        | 172.30000   |       | 0.17230    |           | 21.45000     | 0.02145        | 172.300           | 9.39       | 0.22  | 0.00           | 0                | 2,750.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.35   | Put        | 115.30000   |       | 0.11530    |           | 12.77000     | 0.01277        | 115.300           | 9.48       | 0.16  | 0.00           | 0                | 2,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.76   | Put        | 1.57000     |       | 0.00157    |           | 0.08000      | 0.00008        | 1.570             | 10.17      | 0.00  | 0.00           | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.85   | Put        | 0.49000     |       | 0.00049    |           | 0.02000      | 0.00002        | 0.490             | 10.30      | 0.00  | 0.00           | 0                | 2,500.00      |
| R2030            | On 06/02/2020 | Bond Future        |        |            | 9.20805     |       | 92.46444   |           | 8.95995      | 93.99431       |                   | 9.23       | 0.00  | 157,097,083.56 | 1,699            | 76,689.00     |
| R2030            | On 06/02/2020 | Bond Future        | 8.40   | Call       | 235.38000   |       | 0.23538    |           | 486.91000    | 0.48691        | 235.380           | 8.57       | 0.12  | 0.00           | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.00   | Call       | 1,217.56000 |       | 1.21756    |           | 1,936.38000  | 1.93638        | 1,217.560         | 9.23       | 0.40  | 0.00           | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.25   | Put        | 1,693.67000 |       | 1.69367    |           | 1,086.08000  | 1.08608        | 1,693.670         | 9.48       | 0.47  | 0.00           | 0                | 5,000.00      |
| R2030            | On 07/05/2020 | Bond Future        |        |            | 9.27900     |       | 94.14372   |           | 9.02127      | 95.70109       |                   | 9.08       | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 06/08/2020 | Bond Future        |        |            | 9.34844     |       | 91.88169   |           | 9.08034      | 93.46794       |                   | 9.56       | 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          |

| 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 07/11/2019 | Bond Future        |        |            | 9.48663     |       | 92.05378   |           | 9.23808      | 93.75269       |                   | 10.54      | 0.00  | 71,894,002.18 | 781              | 20,069.00     |
| R2032            | On 06/02/2020 | Bond Future        |        |            | 9.55956     |       | 93.71421   |           | 9.30211      | 95.44432       |                   | 10.29      | 0.00  | 73,190,798.01 | 781              | 55,897.00     |
| R2032            | On 07/05/2020 | Bond Future        |        |            | 9.63436     |       | 91.25674   |           | 9.36768      | 93.01804       |                   | 10.49      | 0.00  | 0.00          | 0                | 0.00          |
| R2032            | On 06/08/2020 | Bond Future        |        |            | 9.70698     |       | 92.95012   |           | 9.43065      | 94.74399       |                   | 10.76      | 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        |        |            | 9.73712     |       | 94.97798   |           | 9.50386      | 96.74675       |                   | 11.47      | 0.00  | 0.00          | 0                | 10,307.00     |
| R2035            | On 07/11/2019 | Bond Future        | 8.92   | Call       | 0.00000     |       | 0.00000    |           | 1.02000      | 0.00102        | 0.000             | 10.46      | 0.00  | 0.00          | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 9.52   | Call       | 133.74000   |       | 0.13374    |           | 760.32000    | 0.76032        | 133.740           | 11.50      | 0.16  | 0.00          | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 10.21  | Put        | 17.74000    |       | 0.01774    |           | 1.75000      | 0.00175        | 17.740            | 12.86      | 0.03  | 0.00          | 0                | 3,500.00      |
| R2035            | On 06/02/2020 | Bond Future        |        |            | 9.81614     |       | 96.69114   |           | 9.57478      | 98.49244       |                   | 11.20      | 0.00  | 0.00          | 0                | 107,647.00    |
| R2035            | On 07/05/2020 | Bond Future        |        |            | 9.89022     |       | 93.94410   |           | 9.64084      | 95.77790       |                   | 11.46      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 07/05/2020 | Bond Future        | 9.11   | Call       | 890.97000   |       | 0.89097    |           | 1,381.06000  | 1.38106        | 890.970           | 10.60      | 0.22  | 0.00          | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 9.75   | Call       | 2,629.26000 |       | 2.62926    |           | 3,574.39000  | 3.57439        | 2,629.260         | 11.46      | 0.46  | 0.00          | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 10.75  | Put        | 1,242.57000 |       | 1.24257    |           | 881.12000    | 0.88112        | 1,242.570         | 13.08      | 0.23  | 0.00          | 0                | 5,000.00      |
| R2035            | On 06/08/2020 | Bond Future        |        |            | 9.96191     |       | 95.68737   |           | 9.70409      | 97.55511       |                   | 11.81      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 06/08/2020 | Bond Future        | 8.75   | Call       | 1,162.82000 |       | 1.16282    |           | 1,611.91000  | 1.61191        | 1,162.820         | 12.26      | 0.21  | 0.00          | 0                | 3,000.00      |
| R2035            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 1,803.44000 |       | 1.80344    |           | 2,390.24000  | 2.39024        | 1,803.440         | 13.07      | 0.28  | 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        |        |            | 9.86673     |       | 91.16358   |           | 9.63837      | 92.90240       |                   | 12.17      | 0.00  | 0.00          | 0                | 31,981.00     |
| R2037            | On 06/02/2020 | Bond Future        |        |            | 9.94111     |       | 88.54867   |           | 9.70524      | 90.31939       |                   | 12.46      | 0.00  | 0.00          | 0                | 65,957.00     |
| R2037            | On 07/05/2020 | Bond Future        |        |            | 10.01835    |       | 90.15685   |           | 9.77484      | 91.95944       |                   | 12.19      | 0.00  | 0.00          | 0                | 0.00          |
| R2037            | On 06/08/2020 | Bond Future        |        |            | 10.09478    |       | 87.57027   |           | 9.84316      | 89.40626       |                   | 13.17      | 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        |        |            | 9.99680     |       | 93.93278   |           | 9.78856      | 95.62796       |                   | 12.66      | 0.00  | 0.00          | 0                | 7,805.00      |
| R2040            | On 07/11/2019 | Bond Future        | 9.30   | Call       | 0.11000     |       | 0.00011    |           | 6.38000      | 0.00638        | 0.110             | 11.78      | 0.00  | 0.00          | 0                | 1,260.00      |
| R2040            | On 07/11/2019 | Bond Future        | 9.80   | Call       | 181.01000   |       | 0.18101    |           | 811.31000    | 0.81131        | 181.010           | 12.75      | 0.19  | 0.00          | 0                | 1,260.00      |
| R2040            | On 06/02/2020 | Bond Future        |        |            | 10.07210    |       | 91.11727   |           | 9.85708      | 92.84369       |                   | 12.99      | 0.00  | 18,679,040.35 | 205              | 40,502.00     |
| R2040            | On 07/05/2020 | Bond Future        |        |            | 10.15006    |       | 92.77207   |           | 9.92817      | 94.52956       |                   | 12.72      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 06/08/2020 | Bond Future        |        |            | 10.22731    |       | 89.98344   |           | 9.99814      | 91.77348       |                   | 13.80      | 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        |        |            | 10.06664    |       | 90.57946   |           | 9.85334      | 92.33956       |                   | 13.36      | 0.00  | 0.00          | 0                | 9,398.00      |
| R2044            | On 07/11/2019 | Bond Future        | 9.19   | Call       | 0.00000     |       | 0.00000    |           | 0.32000      | 0.00032        | 0.000             | 12.21      | 0.00  | 0.00          | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 9.74   | Call       | 53.51000    |       | 0.05351    |           | 388.66000    | 0.38866        | 53.510            | 13.34      | 0.07  | 0.00          | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 10.52  | Put        | 29.23000    |       | 0.02923    |           | 4.31000      | 0.00431        | 29.230            | 15.12      | 0.04  | 0.00          | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        |        |            | 10.14022    |       | 87.82873   |           | 9.92014      | 89.62119       |                   | 13.72      | 0.00  | 0.00          | 0                | 34,244.00     |
| R2044            | On 06/02/2020 | Bond Future        | 9.09   | Call       | 127.04000   |       | 0.12704    |           | 273.67000    | 0.27367        | 127.040           | 11.77      | 0.06  | 0.00          | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 9.74   | Call       | 1,160.66000 |       | 1.16066    |           | 1,822.74000  | 1.82274        | 1,160.660         | 13.29      | 0.31  | 0.00          | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 10.78  | Put        | 955.83000   |       | 0.95583    |           | 623.73000    | 0.62373        | 955.830           | 15.40      | 0.23  | 0.00          | 0                | 328.00        |
| R2044            | On 07/05/2020 | Bond Future        |        |            | 10.21620    |       | 89.42383   |           | 9.98925      | 91.24857       |                   | 13.44      | 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 |
|------------------|---------------|--------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2044            | On 07/05/2020 | Bond Future        | 9.26  | Call  | 701.40000   | 0.70140   | 1,080.28000  | 1.08028        | 701.400           | 12.22      | 0.17  | 0.00           | 0                | 556.00        |
| R2044            | On 07/05/2020 | Bond Future        | 9.33  | Call  | 828.20000   | 0.82820   | 1,252.30000  | 1.25230        | 828.200           | 12.36      | 0.20  | 0.00           | 0                | 100.00        |
| R2044            | On 07/05/2020 | Bond Future        | 9.91  | Call  | 2,375.72000 | 2.37572   | 3,202.51000  | 3.20251        | 2,375.720         | 13.32      | 0.41  | 0.00           | 0                | 556.00        |
| R2044            | On 07/05/2020 | Bond Future        | 9.98  | Call  | 2,619.69000 | 2.61969   | 3,494.72000  | 3.49472        | 2,619.690         | 13.41      | 0.43  | 0.00           | 0                | 100.00        |
| R2044            | On 07/05/2020 | Bond Future        | 11.02 | Put   | 1,545.13000 | 1.54513   | 1,150.59000  | 1.15059        | 1,545.130         | 15.34      | 0.25  | 0.00           | 0                | 556.00        |
| R2044            | On 07/05/2020 | Bond Future        | 11.09 | Put   | 1,410.79000 | 1.41079   | 1,043.92000  | 1.04392        | 1,410.790         | 15.34      | 0.23  | 0.00           | 0                | 100.00        |
| R2044            | On 06/08/2020 | Bond Future        |       |       | 10.29145    | 86.69831  | 10.05723     | 88.55689       |                   | 14.59      | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 06/08/2020 | Bond Future        | 9.01  | Call  | 861.44000   | 0.86144   | 1,223.32000  | 1.22332        | 861.440           | 13.36      | 0.17  | 0.00           | 0                | 140.00        |
| R2044            | On 06/08/2020 | Bond Future        | 9.66  | Call  | 2,324.50000 | 2.32450   | 3,030.88000  | 3.03088        | 2,324.500         | 14.21      | 0.34  | 0.00           | 0                | 140.00        |
| R2044            | On 06/08/2020 | Bond Future        | 10.93 | Put   | 2,716.64000 | 2.71664   | 2,180.74000  | 2.18074        | 2,716.640         | 15.99      | 0.32  | 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        |       |       | 10.05675    | 89.55377  | 9.83847      | 91.40625       |                   | 13.79      | 0.00  | 5,373,226.20   | 60               | 73,546.00     |
| R2048            | On 06/02/2020 | Bond Future        |       |       | 10.13184    | 91.16912  | 9.90657      | 93.05561       |                   | 13.50      | 0.00  | 0.00           | 0                | 88,671.00     |
| R2048            | On 07/05/2020 | Bond Future        |       |       | 10.20218    | 88.38520  | 9.97006      | 90.30573       |                   | 13.90      | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 06/08/2020 | Bond Future        |       |       | 10.27036    | 90.02529  | 10.03110     | 91.98133       |                   | 14.42      | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 06/08/2020 | Bond Future        | 9.00  | Call  | 1,225.27000 | 1.22527   | 1,668.64000  | 1.66864        | 1,225.270         | 14.85      | 0.20  | 0.00           | 0                | 3,000.00      |
| R2048            | On 06/08/2020 | Bond Future        | 9.25  | Call  | 1,770.61000 | 1.77061   | 2,341.28000  | 2.34128        | 1,770.610         | 15.19      | 0.26  | 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        |       |       | 6.87373     | 102.39092 | 6.86392      | 102.39267      |                   | 0.06       | 0.00  | 0.00           | 0                | 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        |       |       | 6.62633     | 100.94403 | 6.62313      | 100.94820      |                   | 0.66       | 0.00  | 0.00           | 0                | 2,194.00      |
| R208             | On 06/02/2020 | Bond Future        |       |       | 6.46759     | 102.76480 | 6.46309      | 102.76966      |                   | 0.60       | 0.00  | 513,824.00     | 5                | 11,359.00     |
| R208             | On 07/05/2020 | Bond Future        |       |       | 6.20493     | 101.22806 | 6.19945      | 101.23273      |                   | 0.57       | 0.00  | 0.00           | 0                | 0.00          |
| R208             | On 06/08/2020 | Bond Future        |       |       | 5.67493     | 103.10647 | 5.66734      | 103.11119      |                   | 0.48       | 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        |       |       | 9.73611     | 72.45864  | 9.50758      | 73.93938       |                   | 13.00      | 0.00  | 44,562,063.60  | 615              | 74,104.00     |
| R209             | On 07/11/2019 | Bond Future        | 8.92  | Call  | 0.01000     | 0.00001   | 1.06000      | 0.00106        | 0.010             | 11.99      | 0.00  | 0.00           | 0                | 8,000.00      |
| R209             | On 07/11/2019 | Bond Future        | 9.33  | Call  | 14.88000    | 0.01488   | 181.69000    | 0.18169        | 14.880            | 12.74      | 0.03  | 0.00           | 0                | 8,000.00      |
| R209             | On 07/11/2019 | Bond Future        | 9.50  | Call  | 99.38000    | 0.09938   | 577.74000    | 0.57774        | 99.380            | 13.00      | 0.14  | 0.00           | 0                | 5,000.00      |
| R209             | On 06/02/2020 | Bond Future        |       |       | 9.80338     | 73.76564  | 9.56786      | 75.27353       |                   | 12.81      | 0.00  | 262,753,209.68 | 3,562            | 100,187.00    |
| R209             | On 06/02/2020 | Bond Future        | 9.40  | Call  | 939.18000   | 0.93918   | 1,502.96000  | 1.50296        | 939.180           | 12.67      | 0.31  | 0.00           | 0                | 7,500.00      |
| R209             | On 07/05/2020 | Bond Future        |       |       | 9.87184     | 71.95425  | 9.62915      | 73.48930       |                   | 13.16      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 06/08/2020 | Bond Future        |       |       | 9.93811     | 73.28945  | 9.68800      | 74.85290       |                   | 13.50      | 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          |

| 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/R186                      | On 31/03/2036 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| R209/R204                      | On 31/03/2036 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| R209/R208                      | On 31/03/2036 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| R210                           | On 07/11/2019 | Bond Future        | 187.96680 |       | 187.96680  |           | 188.25336    | 188.25336      |                   |            | 0.00  | 0.00                    | 0                | 1,055.00            |
| R210                           | On 06/02/2020 | Bond Future        | 191.40397 |       | 191.40397  |           | 191.69686    | 191.69686      |                   |            | 0.00  | 0.00                    | 0                | 1,772.00            |
| R210                           | On 07/05/2020 | Bond Future        | 192.27666 |       | 192.27666  |           | 192.57425    | 192.57425      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| R210                           | On 06/08/2020 | Bond Future        | 195.88889 |       | 195.88889  |           | 196.19208    | 196.19208      |                   |            | 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        | 161.53244 |       | 161.53244  |           | 161.77017    | 161.77017      |                   |            | 0.00  | 274,605,148.00          | 1,700            | 7,384.00            |
| R212                           | On 06/02/2020 | Bond Future        | 162.24035 |       | 162.24035  |           | 162.48337    | 162.48337      |                   |            | 0.00  | 500,673,720.10          | 3,086            | 6,495.00            |
| R212                           | On 07/05/2020 | Bond Future        | 165.22610 |       | 165.22610  |           | 165.47308    | 165.47308      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| R212                           | On 06/08/2020 | Bond Future        | 166.03676 |       | 166.03676  |           | 166.28824    | 166.28824      |                   |            | 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        | 9.34666   |       | 85.23014   |           | 9.10313      | 86.73976       |                   | 10.09      | 0.00  | 388,649,438.40          | 4,560            | 10,195.00           |
| R213                           | On 06/02/2020 | Bond Future        | 9.41995   |       | 86.76748   |           | 9.16748      | 88.30487       |                   | 9.93       | 0.00  | 395,659,708.80          | 4,560            | 19,980.00           |
| R213                           | On 07/05/2020 | Bond Future        | 9.48835   |       | 84.79166   |           | 9.22694      | 86.35673       |                   | 10.21      | 0.00  | 0.00                    | 0                | 0.00                |
| R213                           | On 06/08/2020 | Bond Future        | 9.55389   |       | 86.36504   |           | 9.28300      | 87.95910       |                   | 10.34      | 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        | 9.97656   |       | 70.82616   |           | 9.75824      | 72.29116       |                   | 14.21      | 0.00  | 29,251,204.08           | 413              | 4,316.00            |
| R214                           | On 06/02/2020 | Bond Future        | 10.04938  |       | 72.10366   |           | 9.82434      | 73.59559       |                   | 13.96      | 0.00  | 29,778,811.58           | 413              | 16,543.00           |
| R214                           | On 07/05/2020 | Bond Future        | 10.11752  |       | 70.11517   |           | 9.88591      | 71.63395       |                   | 14.34      | 0.00  | 0.00                    | 0                | 0.00                |
| R214                           | On 06/08/2020 | Bond Future        | 10.18338  |       | 71.41622   |           | 9.94490      | 72.96318       |                   | 14.78      | 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>3,735,674,020.44</b> | <b>30,293</b>    | <b>1 462 373.00</b> |
| <b>Grand Total:</b>            |               |                    |           |       |            |           |              |                |                   |            |       | <b>3,735,674,020.44</b> | <b>30,293</b>    | <b>1 462 373.00</b> |