



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: 28/10/2019

| 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 | 94.98000  | 94.98000   |           | 94.97000     | 94.97000       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| AL37               | On 07/11/2019 | Index Future       | 669.55800 | 669.55800  |           | 669.48700    | 669.48700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 06/02/2020 | Index Future       | 681.63300 | 681.63300  |           | 681.56400    | 681.56400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 07/05/2020 | Index Future       | 694.03500 | 694.03500  |           | 693.96200    | 693.96200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 06/08/2020 | Index Future       | 706.94200 | 706.94200  |           | 706.86800    | 706.86800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/11/2019 | Index Future       | 780.15600 | 780.15600  |           | 780.30300    | 780.30300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 06/02/2020 | Index Future       | 794.22600 | 794.22600  |           | 794.37800    | 794.37800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/05/2020 | Index Future       | 808.67600 | 808.67600  |           | 808.82900    | 808.82900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 06/08/2020 | Index Future       | 823.71500 | 823.71500  |           | 823.87100    | 823.87100      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 07/11/2019 | Index Future       | 700.36600 | 700.36600  |           | 700.36400    | 700.36400      |                   |            | 0.00  | 0.00        | 0                | 202.00        |
| ALBI               | On 06/02/2020 | Index Future       | 712.99700 | 712.99700  |           | 712.99800    | 712.99800      |                   |            | 0.00  | 0.00        | 0                | 371.00        |
| ALBI               | On 07/05/2020 | Index Future       | 725.96900 | 725.96900  |           | 725.96900    | 725.96900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 06/08/2020 | Index Future       | 739.47000 | 739.47000  |           | 739.46900    | 739.46900      |                   |            | 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        | 10.64448  | 78.66442  |            | 10.66076  | 78.56732     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 06/02/2020 | Bond Future        | 10.75420  | 80.08333  |            | 10.77106  | 79.98455     |                |                   |            | 0.00  | 0.00        | 0                | 350.00        |
| ES33             | On 07/05/2020 | Bond Future        | 10.86363  | 77.74655  |            | 10.88111  | 77.64591     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 06/08/2020 | Bond Future        | 10.97158  | 79.19234  |            | 10.98970  | 79.08982     |                |                   |            | 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        | 10.99388  | 79.77595  |            | 11.02518  | 79.56253     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 06/02/2020 | Bond Future        | 11.09904  | 81.21491  |            | 11.13142  | 80.99773     |                |                   |            | 0.00  | 0.00        | 0                | 4,919.00      |
| ES42             | On 07/05/2020 | Bond Future        | 11.20812  | 78.42789  |            | 11.24167  | 78.20671     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 06/08/2020 | Bond Future        | 11.31454  | 79.88637  |            | 11.34928  | 79.66105     |                |                   |            | 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               | 693.21800 | 693.21800 |            | 693.26800 | 693.26800    |                |                   |            | 0.00  | 0.00        | 0                | 387.00        |
| GOVI             | On 06/02/2020 | GOVI               | 705.72000 | 705.72000 |            | 705.77300 | 705.77300    |                |                   |            | 0.00  | 0.00        | 0                | 1,054.00      |
| GOVI             | On 07/05/2020 | GOVI               | 718.56000 | 718.56000 |            | 718.61200 | 718.61200    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 06/08/2020 | GOVI               | 731.92300 | 731.92300 |            | 731.97600 | 731.97600    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 07/11/2019 | Bond Future        | 137.63695 | 137.63695 |            | 137.50128 | 137.50128    |                |                   |            | 0.00  | 0.00        | 0                | 731.00        |
| I2025            | On 06/02/2020 | Bond Future        | 138.67972 | 138.67972 |            | 138.54179 | 138.54179    |                |                   |            | 0.00  | 0.00        | 0                | 1,363.00      |
| I2025            | On 07/05/2020 | Bond Future        | 141.23570 | 141.23570 |            | 141.09507 | 141.09507    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 06/08/2020 | Bond Future        | 142.38950 | 142.38950 |            | 142.24620 | 142.24620    |                |                   |            | 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        | 101.84284 | 101.84284 |            | 101.71251 | 101.71251    |                |                   |            | 0.00  | 0.00        | 0                | 1,851.00      |
| I2029            | On 06/02/2020 | Bond Future        | 103.70504 | 103.70504 |            | 103.57249 | 103.57249    |                |                   |            | 0.00  | 0.00        | 0                | 3,860.00      |
| I2029            | On 07/05/2020 | Bond Future        | 104.50394 | 104.50394 |            | 104.36888 | 104.36888    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 06/08/2020 | Bond Future        | 106.47146 | 106.47146 |            | 106.33377 | 106.33377    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000 |            | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 07/11/2019 | Bond Future        | 102.02314 | 102.02314 |            | 102.07957 | 102.07957    |                |                   |            | 0.00  | 0.00        | 0                | 490.00        |
| I2033            | On 06/02/2020 | Bond Future        | 103.88874 | 103.88874 |            | 103.94633 | 103.94633    |                |                   |            | 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            |      | 104.60793 | 104.60793   |           | 104.66653    | 104.66653      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2033            | On 06/08/2020 | Bond Future            |      | 106.57742 | 106.57742   |           | 106.63710    | 106.63710      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution     |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2038            | On 07/11/2019 | Bond Future            |      | 120.31352 | 120.31352   |           | 120.31164    | 120.31164      |                   |            | 0.00  | 0.00             | 0                | 11,584.00     |
| I2038            | On 06/02/2020 | Bond Future            |      | 120.85520 | 120.85520   |           | 120.85348    | 120.85348      |                   |            | 0.00  | 0.00             | 0                | 10,425.00     |
| I2038            | On 07/05/2020 | Bond Future            |      | 123.08265 | 123.08265   |           | 123.08076    | 123.08076      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2038            | On 06/08/2020 | Bond Future            |      | 123.70659 | 123.70659   |           | 123.70452    | 123.70452      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution     |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2046            | On 07/11/2019 | Bond Future            |      | 110.53477 | 110.53477   |           | 110.73357    | 110.73357      |                   |            | 0.00  | 0.00             | 0                | 12,374.00     |
| I2046            | On 06/02/2020 | Bond Future            |      | 112.55601 | 112.55601   |           | 112.75857    | 112.75857      |                   |            | 0.00  | 0.00             | 0                | 4,591.00      |
| I2046            | On 07/05/2020 | Bond Future            |      | 112.88226 | 112.88226   |           | 113.08870    | 113.08870      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2046            | On 06/08/2020 | Bond Future            |      | 115.00746 | 115.00746   |           | 115.21774    | 115.21774      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution     |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2050            | On 07/11/2019 | Bond Future            |      | 115.37354 | 115.37354   |           | 115.48617    | 115.48617      |                   |            | 0.00  | 2,768,964.96     | 24               | 5,298.00      |
| I2050            | On 06/02/2020 | Bond Future            |      | 115.64746 | 115.64746   |           | 115.76226    | 115.76226      |                   |            | 0.00  | 2,891,186.50     | 25               | 8,757.00      |
| I2050            | On 07/05/2020 | Bond Future            |      | 117.77900 | 117.77900   |           | 117.89573    | 117.89573      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2050            | On 06/08/2020 | Bond Future            |      | 118.11646 | 118.11646   |           | 118.23559    | 118.23559      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution     |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| IGOV             | On 07/11/2019 | Index Future           |      | 261.20000 | 261.20000   |           | 261.36000    | 261.36000      |                   |            | 0.00  | 1,097,040,000.00 | 420              | 318.00        |
| IGOV             | On 06/02/2020 | Index Future           |      | 265.97600 | 265.97600   |           | 266.13900    | 266.13900      |                   |            | 0.00  | 1,117,099,200.00 | 420              | 1,011.00      |
| IGOV             | On 07/05/2020 | Index Future           |      | 270.87800 | 270.87800   |           | 271.04400    | 271.04400      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| IGOV             | On 06/08/2020 | Index Future           |      | 275.97800 | 275.97800   |           | 276.14700    | 276.14700      |                   |            | 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            |      | 8.16121   | 116.53941   |           | 8.15670      | 116.56525      |                   | 6.14       | 0.00  | 1,407,096,836.34 | 12,074           | 57,319.00     |
| R186             | On 07/11/2019 | Bond Future            | 8.20 | Put       | 367.09000   | 0.36709   | 420.85000    | 0.42085        | 367.090           | 6.11       | 0.42  | 0.00             | 0                | 7,500.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.23 | Call      | 693.30000   | 0.69330   | 772.20000    | 0.77220        | 693.300           | 6.13       | 0.63  | 0.00             | 0                | 4,955.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.25 | Put       | 260.63000   | 0.26063   | 312.60000    | 0.31260        | 260.630           | 6.14       | 0.33  | 0.00             | 0                | 3,750.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.25 | Call      | 767.87000   | 0.76787   | 845.68000    | 0.84568        | 767.870           | 6.14       | 0.67  | 0.00             | 0                | 3,750.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.73 | Put       | 2.07000     | 0.00207   | 5.80000      | 0.00580        | 2.070             | 6.57       | 0.01  | 0.00             | 0                | 4,955.00      |
| R186             | On 06/02/2020 | Bond Future            |      | 8.20311   | 113.33741   |           | 8.19834      | 113.36390      |                   | 6.28       | 0.00  | 3,317,159,315.88 | 29,268           | 94,784.00     |
| R186             | On 06/02/2020 | Bond Future            | 8.11 | Call      | 1,234.78000 | 1.23478   | 1,268.38000  | 1.26838        | 1,234.780         | 6.21       | 0.45  | 9,504,499.55     | 186              | 821.00        |
| R186             | On 06/02/2020 | Bond Future            | 8.50 | Put       | 841.50000   | 0.84150   | 853.27000    | 0.85327        | 841.500           | 6.44       | 0.33  | 13,827,792.64    | 372              | 821.00        |
| R186             | On 06/02/2020 | Bond Future            | 9.00 | Put       | 301.89000   | 0.30189   | 311.86000    | 0.31186        | 301.890           | 6.96       | 0.14  | 2,959,484.89     | 186              | 821.00        |
| R186             | On 07/05/2020 | Bond Future            |      | 8.24521   | 115.39908   |           | 8.24022      | 115.42590      |                   | 6.18       | 0.00  | 0.00             | 0                | 0.00          |
| R186             | On 07/05/2020 | Bond Future            | 7.60 | Call      | 650.19000   | 0.65019   | 668.10000    | 0.66810        | 650.190           | 5.67       | 0.24  | 0.00             | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.28 | Call      | 2,164.41000 | 2.16441   | 2,194.57000  | 2.19457        | 2,164.410         | 6.20       | 0.52  | 0.00             | 0                | 6,000.00      |
| R186             | On 07/05/2020 | Bond Future            | 8.50 | Put       | 1,507.13000 | 1.50713   | 1,512.63000  | 1.51263        | 1,507.130         | 6.38       | 0.39  | 630,387.01       | 14               | 23,208.00     |
| R186             | On 07/05/2020 | Bond Future            | 8.93 | Put       | 902.03000   | 0.90203   | 909.58000    | 0.90958        | 902.030           | 6.88       | 0.25  | 0.00             | 0                | 6,000.00      |

| 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 06/08/2020 | Bond Future        |        |            | 8.28191     |       | 112.24034  |           | 8.27665      | 112.26769      |                   | 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        |        |            | 307.62485   |       | 307.62485  |           | 307.62529    | 307.62529      |                   |            | 0.00  | 0.00           | 0                | 1,557.00      |
| R197             | On 06/02/2020 | Bond Future        |        |            | 305.59503   |       | 305.59503  |           | 305.59586    | 305.59586      |                   |            | 0.00  | 0.00           | 0                | 2,390.00      |
| R197             | On 07/05/2020 | Bond Future        |        |            | 311.22738   |       | 311.22738  |           | 311.22798    | 311.22798      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 06/08/2020 | Bond Future        |        |            | 309.29388   |       | 309.29388  |           | 309.29434    | 309.29434      |                   |            | 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        |        |            | 232.37581   |       | 232.37581  |           | 233.13432    | 233.13432      |                   |            | 0.00  | 0.00           | 0                | 7,999.00      |
| R202             | On 06/02/2020 | Bond Future        |        |            | 232.55901   |       | 232.55901  |           | 233.33177    | 233.33177      |                   |            | 0.00  | 0.00           | 0                | 3,022.00      |
| R202             | On 07/05/2020 | Bond Future        |        |            | 236.84537   |       | 236.84537  |           | 237.63188    | 237.63188      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 06/08/2020 | Bond Future        |        |            | 237.16500   |       | 237.16500  |           | 237.96660    | 237.96660      |                   |            | 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        |        |            | 7.24149     |       | 103.01486  |           | 7.23657      | 103.02921      |                   | 2.46       | 0.00  | 391,456,468.00 | 3,800            | 13,519.00     |
| R2023            | On 06/02/2020 | Bond Future        |        |            | 7.24169     |       | 104.87299  |           | 7.23626      | 104.88773      |                   | 2.50       | 0.00  | 525,833,171.86 | 5,014            | 39,582.00     |
| R2023            | On 07/05/2020 | Bond Future        |        |            | 7.22297     |       | 102.84826  |           | 7.21703      | 102.86321      |                   | 2.61       | 0.00  | 0.00           | 0                | 16,047.00     |
| R2023            | On 06/08/2020 | Bond Future        |        |            | 7.17889     |       | 104.76087  |           | 7.17232      | 104.77609      |                   | 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        |        |            | 8.86774     |       | 96.48651   |           | 8.86336      | 96.51445       |                   | 9.03       | 0.00  | 96,486,510.00  | 1,000            | 26,351.00     |
| R2030            | On 07/11/2019 | Bond Future        | 8.60   | Call       | 69.69000    |       | 0.06969    |           | 112.53000    | 0.11253        | 69.690            | 8.57       | 0.11  | 0.00           | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 8.95   | Put        | 346.80000   |       | 0.34680    |           | 411.93000    | 0.41193        | 346.800           | 8.98       | 0.35  | 0.00           | 0                | 5,070.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.05   | Put        | 173.56000   |       | 0.17356    |           | 227.92000    | 0.22792        | 173.560           | 9.09       | 0.21  | 0.00           | 0                | 5,403.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.10   | Call       | 1,584.13000 |       | 1.58413    |           | 1,658.70000  | 1.65870        | 1,584.130         | 9.14       | 0.85  | 0.00           | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.20   | Put        | 50.34000    |       | 0.05034    |           | 80.98000     | 0.08098        | 50.340            | 9.25       | 0.08  | 0.00           | 0                | 2,750.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.30   | Put        | 19.65000    |       | 0.01965    |           | 37.39000     | 0.03739        | 19.650            | 9.39       | 0.03  | 0.00           | 0                | 2,750.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.35   | Put        | 11.97000    |       | 0.01197    |           | 24.97000     | 0.02497        | 11.970            | 9.48       | 0.02  | 0.00           | 0                | 2,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.76   | Put        | 0.10000     |       | 0.00010    |           | 0.56000      | 0.00056        | 0.100             | 10.17      | 0.00  | 0.00           | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.85   | Put        | 0.03000     |       | 0.00003    |           | 0.22000      | 0.00022        | 0.030             | 10.30      | 0.00  | 0.00           | 0                | 2,500.00      |
| R2030            | On 06/02/2020 | Bond Future        |        |            | 8.92409     |       | 94.21819   |           | 8.91953      | 94.24671       |                   | 9.23       | 0.00  | 141,609,939.57 | 1,503            | 75,002.00     |
| R2030            | On 06/02/2020 | Bond Future        | 8.40   | Call       | 541.71000   |       | 0.54171    |           | 567.16000    | 0.56716        | 541.710           | 8.57       | 0.23  | 0.00           | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.00   | Call       | 2,066.54000 |       | 2.06654    |           | 2,108.97000  | 2.10897        | 2,066.540         | 9.23       | 0.55  | 0.00           | 0                | 5,820.00      |
| R2030            | On 06/02/2020 | Bond Future        | 9.25   | Put        | 1,020.19000 |       | 1.02019    |           | 1,035.85000  | 1.03585        | 1,020.190         | 9.48       | 0.32  | 0.00           | 0                | 5,000.00      |
| R2030            | On 07/05/2020 | Bond Future        |        |            | 8.98355     |       | 95.93191   |           | 8.97882      | 95.96091       |                   | 9.08       | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 06/08/2020 | Bond Future        |        |            | 9.04047     |       | 93.70689   |           | 9.03555      | 93.73643       |                   | 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          |
| R2032            | On 07/11/2019 | Bond Future        |        |            | 9.19351     |       | 94.06195   |           | 9.18919      | 94.09200       |                   | 10.54      | 0.00  | 0.00           | 0                | 20,850.00     |

| 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 06/02/2020 | Bond Future        |        |            | 9.25605     |       | 95.75863   |           | 9.25157      | 95.78928       |                   | 10.29      | 0.00  | 121,613,460.10 | 1,270            | 54,303.00     |
| R2032            | On 07/05/2020 | Bond Future        |        |            | 9.31955     |       | 93.34092   |           | 9.31492      | 93.37206       |                   | 10.49      | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 06/08/2020 | Bond Future        |        |            | 9.38021     |       | 95.07670   |           | 9.37542      | 95.10838       |                   | 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        |        |            | 9.45936     |       | 97.08977   |           | 9.45512      | 97.12254       |                   | 11.47      | 0.00  | 0.00           | 0                | 10,307.00     |
| R2035            | On 07/11/2019 | Bond Future        | 8.92   | Call       | 3.38000     |       | 0.00338    |           | 10.12000     | 0.01012        | 3.380             | 10.46      | 0.01  | 0.00           | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 9.52   | Call       | 992.52000   |       | 0.99252    |           | 1,112.26000  | 1.11226        | 992.520           | 11.50      | 0.60  | 0.00           | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 10.21  | Put        | 1.70000     |       | 0.00170    |           | 5.49000      | 0.00549        | 1.700             | 12.86      | 0.00  | 0.00           | 0                | 3,500.00      |
| R2035            | On 06/02/2020 | Bond Future        |        |            | 9.52885     |       | 98.84100   |           | 9.52445      | 98.87449       |                   | 11.20      | 0.00  | 395,364.00     | 4                | 104,438.00    |
| R2035            | On 07/05/2020 | Bond Future        |        |            | 9.59301     |       | 96.13567   |           | 9.58847      | 96.16974       |                   | 11.46      | 0.00  | 0.00           | 0                | 0.00          |
| R2035            | On 07/05/2020 | Bond Future        | 9.11   | Call       | 1,500.63000 |       | 1.50063    |           | 1,532.43000  | 1.53243        | 1,500.630         | 10.60      | 0.32  | 0.00           | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 9.75   | Call       | 3,785.06000 |       | 3.78506    |           | 3,829.04000  | 3.82904        | 3,785.060         | 11.46      | 0.57  | 0.00           | 0                | 5,000.00      |
| R2035            | On 07/05/2020 | Bond Future        | 10.75  | Put        | 826.80000   |       | 0.82680    |           | 838.77000    | 0.83877        | 826.800           | 13.08      | 0.16  | 0.00           | 0                | 5,000.00      |
| R2035            | On 06/08/2020 | Bond Future        |        |            | 9.65412     |       | 97.92350   |           | 9.64944      | 97.95811       |                   | 11.81      | 0.00  | 0.00           | 0                | 0.00          |
| R2035            | On 06/08/2020 | Bond Future        | 8.75   | Call       | 1,718.23000 |       | 1.71823    |           | 1,746.67000  | 1.74667        | 1,718.230         | 12.26      | 0.28  | 0.00           | 0                | 3,000.00      |
| R2035            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 2,525.36000 |       | 2.52536    |           | 2,559.77000  | 2.55977        | 2,525.360         | 13.07      | 0.35  | 0.00           | 0                | 24,761.00     |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 07/11/2019 | Bond Future        |        |            | 9.58883     |       | 93.28639   |           | 9.58455      | 93.31968       |                   | 12.17      | 0.00  | 117,540,851.40 | 1,260            | 32,641.00     |
| R2037            | On 06/02/2020 | Bond Future        |        |            | 9.65417     |       | 90.70982   |           | 9.64974      | 90.74381       |                   | 12.46      | 0.00  | 121,551,158.80 | 1,340            | 59,357.00     |
| R2037            | On 07/05/2020 | Bond Future        |        |            | 9.72177     |       | 92.35966   |           | 9.71720      | 92.39425       |                   | 12.19      | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 06/08/2020 | Bond Future        |        |            | 9.78784     |       | 89.81767   |           | 9.78312      | 89.85290       |                   | 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        |        |            | 9.73904     |       | 96.03842   |           | 9.73979      | 96.03219       |                   | 12.66      | 0.00  | 0.00           | 0                | 7,805.00      |
| R2040            | On 07/11/2019 | Bond Future        | 9.30   | Call       | 17.38000    |       | 0.01738    |           | 36.61000     | 0.03661        | 17.380            | 11.78      | 0.02  | 0.00           | 0                | 1,260.00      |
| R2040            | On 07/11/2019 | Bond Future        | 9.80   | Call       | 1,083.65000 |       | 1.08365    |           | 1,189.92000  | 1.18992        | 1,083.650         | 12.75      | 0.60  | 0.00           | 0                | 1,260.00      |
| R2040            | On 06/02/2020 | Bond Future        |        |            | 9.80606     |       | 93.26097   |           | 9.80683      | 93.25465       |                   | 12.99      | 0.00  | 373,043.88     | 4                | 40,297.00     |
| R2040            | On 07/05/2020 | Bond Future        |        |            | 9.87518     |       | 94.95728   |           | 9.87598      | 94.95080       |                   | 12.72      | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 06/08/2020 | Bond Future        |        |            | 9.94295     |       | 92.21300   |           | 9.94378      | 92.20637       |                   | 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        |        |            | 9.80381     |       | 92.75668   |           | 9.80455      | 92.75043       |                   | 13.36      | 0.00  | 247,660,335.60 | 2,670            | 9,398.00      |
| R2044            | On 07/11/2019 | Bond Future        | 9.19   | Call       | 1.35000     |       | 0.00135    |           | 4.68000      | 0.00468        | 1.350             | 12.21      | 0.00  | 0.00           | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 9.74   | Call       | 576.87000   |       | 0.57687    |           | 685.71000    | 0.68571        | 576.870           | 13.34      | 0.40  | 0.00           | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 10.52  | Put        | 3.88000     |       | 0.00388    |           | 11.41000     | 0.01141        | 3.880             | 15.12      | 0.01  | 0.00           | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        |        |            | 9.86915     |       | 90.04523   |           | 9.86989      | 90.03905       |                   | 13.72      | 0.00  | 240,420,764.10 | 2,670            | 34,241.00     |
| R2044            | On 06/02/2020 | Bond Future        | 9.09   | Call       | 327.32000   |       | 0.32732    |           | 343.36000    | 0.34336        | 327.320           | 11.77      | 0.12  | 0.00           | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 9.74   | Call       | 2,018.15000 |       | 2.01815    |           | 2,052.07000  | 2.05207        | 2,018.150         | 13.29      | 0.45  | 0.00           | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 10.78  | Put        | 567.72000   |       | 0.56772    |           | 593.43000    | 0.59343        | 567.720           | 15.40      | 0.15  | 0.00           | 0                | 328.00        |
| R2044            | On 07/05/2020 | Bond Future        |        |            | 9.93635     |       | 91.68308   |           | 9.93713      | 91.67664       |                   | 13.44      | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 07/05/2020 | Bond Future        | 9.26   | Call       | 1,194.16000 |       | 1.19416    |           | 1,212.88000  | 1.21288        | 1,194.160         | 12.22      | 0.26  | 0.00           | 0                | 556.00        |

| 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        | 9.33   | Call       | 1,378.17000 | 1.37817   |            | 1,398.00000 | 1.39800      | 1,378.170      | 12.36             | 0.28       | 0.00             | 0           | 100.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.91   | Call       | 3,428.81000 | 3.42881   |            | 3,453.02000 | 3.45302      | 3,428.810      | 13.32             | 0.51       | 0.00             | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.98   | Call       | 3,732.38000 | 3.73238   |            | 3,756.51000 | 3.75651      | 3,732.380      | 13.41             | 0.54       | 0.00             | 0           | 100.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.02  | Put        | 1,075.67000 | 1.07567   |            | 1,098.00000 | 1.09800      | 1,075.670      | 15.34             | 0.18       | 0.00             | 0           | 556.00           |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.09  | Put        | 974.73000   | 0.97473   |            | 995.97000   | 0.99597      | 974.730        | 15.34             | 0.17       | 0.00             | 0           | 100.00           |               |
| R2044            | On 06/08/2020 | Bond Future        |        |            | 10.00220    | 89.00322  |            | 10.00300    | 88.99671     |                | 14.59             | 0.00       | 0.00             | 0           | 0.00             |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.01   | Call       | 1,328.85000 | 1.32885   |            | 1,344.21000 | 1.34421      | 1,328.850      | 13.36             | 0.23       | 0.00             | 0           | 140.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.66   | Call       | 3,224.48000 | 3.22448   |            | 3,244.78000 | 3.24478      | 3,224.480      | 14.21             | 0.42       | 0.00             | 0           | 140.00           |               |
| R2044            | On 06/08/2020 | Bond Future        | 10.93  | Put        | 2,071.28000 | 2.07128   |            | 2,094.28000 | 2.09428      | 2,071.280      | 15.99             | 0.26       | 0.00             | 0           | 140.00           |               |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00             | 0           | 0.00             |               |
| R2048            | On 07/11/2019 | Bond Future        |        |            | 9.78895     | 91.83601  |            | 9.78970     | 91.82947     |                | 13.79             | 0.00       | 4,800,819,258.76 | 52,276      | 73,526.00        |               |
| R2048            | On 06/02/2020 | Bond Future        |        |            | 9.85558     | 93.49250  |            | 9.85634     | 93.48596     |                | 13.50             | 0.00       | 4,888,722,825.00 | 52,290      | 92,033.00        |               |
| R2048            | On 07/05/2020 | Bond Future        |        |            | 9.91722     | 90.75329  |            | 9.91801     | 90.74657     |                | 13.90             | 0.00       | 0.00             | 0           | 0.00             |               |
| R2048            | On 06/08/2020 | Bond Future        |        |            | 9.97621     | 92.44099  |            | 9.97703     | 92.43409     |                | 14.42             | 0.00       | 0.00             | 0           | 0.00             |               |
| R2048            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 1,792.71000 | 1.79271   |            | 1,811.71000 | 1.81171      | 1,792.710      | 14.85             | 0.26       | 0.00             | 0           | 3,000.00         |               |
| R2048            | On 06/08/2020 | Bond Future        | 9.25   | Call       | 2,497.50000 | 2.49750   |            | 2,518.90000 | 2.51890      | 2,497.500      | 15.19             | 0.33       | 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        |        |            | 6.85586     | 102.39409 |            | 6.85220     | 102.39474    |                | 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        |        |            | 6.62142     | 100.95043 |            | 6.62032     | 100.95186    |                | 0.66              | 0.00       | 0.00             | 0           | 2,194.00         |               |
| R208             | On 06/02/2020 | Bond Future        |        |            | 6.46158     | 102.77129 |            | 6.46009     | 102.77290    |                | 0.60              | 0.00       | 258,367,023.06   | 2,514       | 11,354.00        |               |
| R208             | On 07/05/2020 | Bond Future        |        |            | 6.19391     | 101.23746 |            | 6.19209     | 101.23901    |                | 0.57              | 0.00       | 0.00             | 0           | 0.00             |               |
| R208             | On 06/08/2020 | Bond Future        |        |            | 5.65297     | 103.12013 |            | 5.65043     | 103.12171    |                | 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        |        |            | 9.45799     | 74.26652  |            | 9.45364     | 74.29532     |                | 13.00             | 0.00       | 213,144,912.40   | 2,870       | 74,652.00        |               |
| R209             | On 07/11/2019 | Bond Future        | 8.92   | Call       | 3.61000     | 0.00361   |            | 10.40000    | 0.01040      | 3.610          | 11.99             | 0.01       | 0.00             | 0           | 8,000.00         |               |
| R209             | On 07/11/2019 | Bond Future        | 9.33   | Call       | 291.52000   | 0.29152   |            | 378.29000   | 0.37829      | 291.520        | 12.74             | 0.30       | 0.00             | 0           | 8,000.00         |               |
| R209             | On 07/11/2019 | Bond Future        | 9.50   | Call       | 784.56000   | 0.78456   |            | 888.95000   | 0.88895      | 784.560        | 13.00             | 0.57       | 0.00             | 0           | 5,000.00         |               |
| R209             | On 07/11/2019 | Bond Future        | 9.77   | Put        | 84.47000    | 0.08447   |            | 127.23000   | 0.12723      | 84.470         | 13.47             | 0.11       | 0.00             | 0           | 8,000.00         |               |
| R209             | On 06/02/2020 | Bond Future        |        |            | 9.51686     | 75.60608  |            | 9.51236     | 75.63553     |                | 12.81             | 0.00       | 216,989,449.60   | 2,870       | 92,125.00        |               |
| R209             | On 06/02/2020 | Bond Future        | 9.40   | Call       | 1,658.95000 | 1.65895   |            | 1,701.79000 | 1.70179      | 1,658.950      | 12.67             | 0.45       | 0.00             | 0           | 7,500.00         |               |
| R209             | On 07/05/2020 | Bond Future        |        |            | 9.57625     | 73.83020  |            | 9.57163     | 73.86008     |                | 13.16             | 0.00       | 0.00             | 0           | 0.00             |               |
| R209             | On 06/08/2020 | Bond Future        |        |            | 9.63303     | 75.20313  |            | 9.62826     | 75.23363     |                | 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        | 188.25252 |       | 188.25252  |           | 188.25015    | 188.25015      |                   |            | 0.00                     | 0.00           | 0                   | 1,055.00      |
| R210                           | On 06/02/2020 | Bond Future        | 191.69481 |       | 191.69481  |           | 191.69275    | 191.69275      |                   |            | 0.00                     | 0.00           | 0                   | 1,772.00      |
| R210                           | On 07/05/2020 | Bond Future        | 192.57790 |       | 192.57790  |           | 192.57560    | 192.57560      |                   |            | 0.00                     | 0.00           | 0                   | 0.00          |
| R210                           | On 06/08/2020 | Bond Future        | 196.20349 |       | 196.20349  |           | 196.20110    | 196.20110      |                   |            | 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        | 161.80641 |       | 161.80641  |           | 161.78926    | 161.78926      |                   |            | 0.00                     | 4,206,966.66   | 26                  | 7,384.00      |
| R212                           | On 06/02/2020 | Bond Future        | 162.51923 |       | 162.51923  |           | 162.50197    | 162.50197      |                   |            | 0.00                     | 4,062,980.75   | 25                  | 4,109.00      |
| R212                           | On 07/05/2020 | Bond Future        | 165.51453 |       | 165.51453  |           | 165.49679    | 165.49679      |                   |            | 0.00                     | 0.00           | 0                   | 0.00          |
| R212                           | On 06/08/2020 | Bond Future        | 166.33712 |       | 166.33712  |           | 166.31904    | 166.31904      |                   |            | 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        | 9.05855   |       | 87.02001   |           | 9.05424      | 87.04717       |                   | 10.09      | 0.00                     | 191,444,022.00 | 2,200               | 10,269.00     |
| R213                           | On 06/02/2020 | Bond Future        | 9.12138   |       | 88.58963   |           | 9.11689      | 88.61744       |                   | 9.93       | 0.00                     | 194,897,186.00 | 2,200               | 16,825.00     |
| R213                           | On 07/05/2020 | Bond Future        | 9.17878   |       | 86.64929   |           | 9.17415      | 86.67749       |                   | 10.21      | 0.00                     | 0.00           | 0                   | 0.00          |
| R213                           | On 06/08/2020 | Bond Future        | 9.23251   |       | 88.26064   |           | 9.22771      | 88.28938       |                   | 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        | 9.70871   |       | 72.63032   |           | 9.70944      | 72.62531       |                   | 14.21      | 0.00                     | 0.00           | 0                   | 4,674.00      |
| R214                           | On 06/02/2020 | Bond Future        | 9.77340   |       | 73.94037   |           | 9.77413      | 73.93541       |                   | 13.96      | 0.00                     | 29,576,148.00  | 400                 | 14,130.00     |
| R214                           | On 07/05/2020 | Bond Future        | 9.83316   |       | 71.98724   |           | 9.83393      | 71.98207       |                   | 14.34      | 0.00                     | 0.00           | 0                   | 0.00          |
| R214                           | On 06/08/2020 | Bond Future        | 9.89017   |       | 73.32595   |           | 9.89096      | 73.32069       |                   | 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>19,778,149,507.31</b> | <b>181,195</b> | <b>1 439 162.00</b> |               |
| <b>Grand Total:</b>            |               |                    |           |       |            |           |              |                |                   |            | <b>19,778,149,507.31</b> | <b>181,195</b> | <b>1 439 162.00</b> |               |