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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2019

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.32000	95.32000		95.17000	95.17000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	657.94700	657.94700		659.07300	659.07300			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	670.76600	670.76600		671.91400	671.91400			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	683.13900	683.13900		684.30900	684.30900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	696.11400	696.11400		697.30700	697.30700			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	771.39300	771.39300		772.89600	772.89600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	786.42200	786.42200		787.95500	787.95500			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	800.92900	800.92900		802.49000	802.49000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	816.14100	816.14100		817.73300	817.73300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	692.41400	692.41400		693.63200	693.63200			0.00	4,140,635,720.00	598	416.00
ALBI	On 07/11/2019	Index Future	705.90400	705.90400		707.14600	707.14600			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	718.92600	718.92600		720.19000	720.19000			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	732.58100	732.58100		733.87000	733.87000			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 01/08/2019	Bond Future	10.55962	80.72778		10.54567	80.81241				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.67083	78.50734		10.65634	78.59366				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.77601	79.95558		10.76100	80.04347				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.87530	77.67934		10.85974	77.76897				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 01/08/2019	Bond Future	10.91971	82.18456		10.90074	82.31603				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.03136	79.52050		11.01167	79.65453				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.13295	80.98749		11.11258	81.12397				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.23341	78.26107		11.21231	78.40021				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 01/08/2019	GOVI	685.82400	685.82400		687.06700	687.06700				0.00	1,049,310,720.00	153	134.00
GOVI	On 07/11/2019	GOVI	699.18600	699.18600		700.45300	700.45300				0.00	5,257,878,720.00	752	946.00
GOVI	On 06/02/2020	GOVI	712.08400	712.08400		713.37400	713.37400				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	725.60900	725.60900		726.92400	726.92400				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.76718	136.76718		136.82603	136.82603				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.46839	139.46839		139.52831	139.52831				0.00	0.00	0	341.00
I2025	On 06/02/2020	Bond Future	140.60031	140.60031		140.66134	140.66134				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	143.30321	143.30321		143.36554	143.36554				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 01/08/2019	Bond Future	103.32860	103.32860		103.22978	103.22978				0.00	134,430,508.60	1,301	2,809.00
I2029	On 07/11/2019	Bond Future	104.27514	104.27514		104.17431	104.17431				0.00	135,661,957.14	1,301	1,701.00
I2029	On 06/02/2020	Bond Future	106.22347	106.22347		106.12084	106.12084				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	107.15267	107.15267		107.04803	107.04803				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 01/08/2019	Bond Future	104.40053	104.40053		104.20913	104.20913				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.29254	105.29254		105.09729	105.09729				0.00	0.00	0	50.00

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 06/02/2020	Bond Future			107.25993		107.25993		107.06112	107.06112			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			108.12579		108.12579		107.92318	107.92318			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 01/08/2019	Bond Future			122.23473		122.23473		122.22293	122.22293			0.00	305,586,825.00	2,500	8,841.00
I2038	On 07/11/2019	Bond Future			124.64893		124.64893		124.63676	124.63676			0.00	311,622,325.00	2,500	4,772.00
I2038	On 06/02/2020	Bond Future			125.31970		125.31970		125.30733	125.30733			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			127.72890		127.72890		127.71649	127.71649			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 01/08/2019	Bond Future			115.06775		115.06775		114.73968	114.73968			0.00	462,342,219.50	4,018	8,620.00
I2046	On 07/11/2019	Bond Future			115.62098		115.62098		115.28636	115.28636			0.00	464,565,097.64	4,018	4,018.00
I2046	On 06/02/2020	Bond Future			117.78132		117.78132		117.44066	117.44066			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			118.29689		118.29689		117.94952	117.94952			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 01/08/2019	Bond Future			118.75050		118.75050		118.25450	118.25450			0.00	312,313,815.00	2,630	8,191.00
I2050	On 07/11/2019	Bond Future			121.09579		121.09579		120.59012	120.59012			0.00	318,481,927.70	2,630	5,978.00
I2050	On 06/02/2020	Bond Future			121.52261		121.52261		121.00739	121.00739			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			123.85869		123.85869		123.33359	123.33359			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 01/08/2019	Index Future			262.30700		262.30700		262.06500	262.06500			0.00	0.00	0	818.00
IGOV	On 07/11/2019	Index Future			267.48800		267.48800		267.24100	267.24100			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.48600		272.48600		272.23500	272.23500			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			277.72400		277.72400		277.46800	277.46800			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			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 01/08/2019	Bond Future			8.00993		114.96721		7.98010	115.14524		5.84	0.00	8,737,507.96	76	103,073.00
R186	On 01/08/2019	Bond Future	7.75	Call	61.07000		0.06107		92.35000	0.09235	61.070	5.67	0.10	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	476.57000		0.47657		586.66000	0.58666	476.570	5.84	0.48	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,772.21000		1.77221		1,942.49000	1.94249	1,772.210	6.11	0.90	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	0.85000		0.00085		0.84000	0.00084	0.850	6.58	0.00	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,988.80000		5.98880		6,166.83000	6.16683	5,988.800	6.90	1.00	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.90	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.04512		117.20707		8.01371	117.38859		5.80	0.00	23,558,621.07	201	84,937.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,121.06000		1.12106		1,056.41000	1.05641	1,121.060	5.94	0.40	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	2,117.43000		2.11743		2,237.28000	2.23728	2,117.430	5.96	0.62	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	384.54000		0.38454		359.36000	0.35936	384.540	6.48	0.17	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.07283		114.06385		8.03984	114.24876		5.97	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.09118		116.23092		8.05648	116.41941		6.11	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

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/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 01/08/2019	Bond Future			303.43506		303.43506		303.41036	303.41036			0.00	0.00	0	1,107.00
R197	On 07/11/2019	Bond Future			309.42792		309.42792		309.40269	309.40269			0.00	0.00	0	1,400.00
R197	On 06/02/2020	Bond Future			307.54911		307.54911		307.52353	307.52353			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			313.46179		313.46179		313.43582	313.43582			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 01/08/2019	Bond Future			233.56096		233.56096		233.53847	233.53847			0.00	1,889,041,044.48	8,088	2,268.00
R202	On 07/11/2019	Bond Future			238.17374		238.17374		238.15084	238.15084			0.00	1,926,349,209.12	8,088	8,436.00
R202	On 06/02/2020	Bond Future			238.55521		238.55521		238.53187	238.53187			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			243.14140		243.14140		243.11758	243.11758			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 01/08/2019	Bond Future			7.13314		105.25388		7.07227	105.44518		2.40	0.00	878,238,374.72	8,344	55,472.00
R2023	On 07/11/2019	Bond Future			7.11885		103.37328		7.05234	103.56832		2.60	0.00	863,993,874.24	8,358	19,701.00
R2023	On 06/02/2020	Bond Future			7.09204		105.28021		7.01931	105.47885		2.54	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.02600		103.34559		6.94615	103.54806		2.66	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 01/08/2019	Bond Future			8.64700		95.72586		8.61237	95.95494		8.41	0.00	183,793,651.20	1,920	55,126.00
R2030	On 01/08/2019	Bond Future	8.35	Call	55.32000		0.05532		88.50000	0.08850	55.320	7.90	0.09	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	677.86000		0.67786		831.15000	0.83115	677.860	8.32	0.54	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	23.81000		0.02381		20.56000	0.02056	23.810	8.86	0.04	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	3,259.31000		3.25931		3,486.88000	3.48688	3,259.310	8.98	0.98	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	3,693.36000		3.69336		3,921.79000	3.92179	3,693.360	9.11	0.99	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	0.03000		0.00003		0.03000	0.00003	0.030	9.84	0.00	0.00	0	4,771.00
R2030	On 01/08/2019	Bond Future	9.69	Put	0.03000		0.00003		0.03000	0.00003	0.030	9.85	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.69591		97.59089		8.65991	97.82443		8.37	0.00	335,712,661.60	3,440	18,453.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,477.14000		1.47714		1,593.35000	1.59335	1,477.140	8.23	0.45	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,126.76000		1.12676		0.00000	0.00000	1,126.760	8.58	0.35	172,611,745.41	5,000	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	3,421.32000		3.42132		3,597.81000	3.59781	3,421.320	8.78	0.72	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	240.99000		0.24099		223.50000	0.22350	240.990	9.85	0.09	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.73943		95.38226		8.70207	95.62007		8.69	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			8.77936		97.19445		8.74056	97.43687		9.14	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 01/08/2019	Bond Future			8.98797		97.35545		8.95340	97.60422		9.31	0.00	117,800,094.50	1,210	48,175.00
R2032	On 07/11/2019	Bond Future			9.04653		95.09193		9.01068	95.34553		9.63	0.00	118,389,452.85	1,245	1,268.00
R2032	On 06/02/2020	Bond Future			9.09832		96.84614		9.06123	97.10440		9.63	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.14501		94.52489		9.10661	94.78815		10.69	0.00	0.00	0	0.00

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R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.27343		100.57393		9.26403	100.64880		10.13	0.00	145,329,328.85	1,445	79,176.00
R2035	On 07/11/2019	Bond Future			9.33838		98.03149		9.32865	98.10782		10.53	0.00	141,655,503.05	1,445	4,770.00
R2035	On 07/11/2019	Bond Future	8.92	Call	821.43000		0.82143		849.82000	0.84982	821.430	9.51	0.27	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	3,033.98000		3.03398		3,090.50000	3.09050	3,033.980	10.56	0.61	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	465.22000		0.46522		461.01000	0.46101	465.220	11.82	0.14	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.39858		99.83989		9.38853	99.91758		10.56	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.44823		97.23078		9.43784	97.31008		11.80	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.40857		92.41392		9.38916	92.56942		11.22	0.00	338,419,775.04	3,662	58,059.00
R2037	On 07/11/2019	Bond Future			9.47039		94.21444		9.45034	94.37295		11.16	0.00	345,013,279.28	3,662	4,415.00
R2037	On 06/02/2020	Bond Future			9.52703		91.69292		9.50635	91.85434		11.73	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.58090		93.43508		9.55956	93.59967		12.54	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 01/08/2019	Bond Future			9.54375		95.28994		9.52435	95.45668		11.67	0.00	157,418,980.88	1,652	39,804.00
R2040	On 07/11/2019	Bond Future			9.60706		97.14648		9.58703	97.31645		11.61	0.00	163,400,379.36	1,682	4,329.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,244.19000		1.24419		1,311.78000	1.31178	1,244.190	10.79	0.34	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,365.95000		3.36595		3,482.03000	3.48203	3,365.950	11.69	0.61	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.66521		94.42850		9.64456	94.60162		12.23	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.72064		96.22273		9.69936	96.39912		13.11	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 01/08/2019	Bond Future			9.61356		92.05828		9.59415	92.22796		12.32	0.00	245,795,607.60	2,670	35,270.00
R2044	On 01/08/2019	Bond Future	9.36	Call	133.74000		0.13374		176.31000	0.17631	133.740	11.49	0.13	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	176.34000		0.17634		227.30000	0.22730	176.340	11.56	0.17	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,503.54000		1.50354		1,651.73000	1.65173	1,503.540	12.30	0.70	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,295.72000		2.29572		2,458.64000	2.45864	2,295.720	12.53	0.84	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	6.32000		0.00632		6.92000	0.00692	6.320	13.50	0.01	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	0.50000		0.00050		0.62000	0.00062	0.500	14.13	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.67556		93.85185		9.65554	94.02480		12.26	0.00	250,584,439.50	2,670	11,609.00
R2044	On 07/11/2019	Bond Future	9.19	Call	786.77000		0.78677		837.20000	0.83720	786.770	11.12	0.24	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,806.31000		2.80631		2,913.32000	2.91332	2,806.310	12.24	0.55	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	594.51000		0.59451		576.00000	0.57600	594.510	13.91	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.73249		91.19837		9.71187	91.37449		12.94	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,190.51000		1.19051		1,242.94000	1.24294	1,190.510	11.84	0.26	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,528.11000		3.52811		3,629.40000	3.62940	3,528.110	12.93	0.52	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,048.65000		1.04865		1,023.65000	1.02365	1,048.650	14.90	0.18	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.78675		92.93115		9.76550	93.11077		13.90	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 01/08/2019	Bond Future		9.59321	95.58334		9.56874	95.80452		12.17	0.00	5,236,724,448.58	54,787	44,664.00
R2048	On 07/11/2019	Bond Future		9.65607	93.00703		9.63081	93.23263		12.72	0.00	5,095,576,152.61	54,787	56,835.00
R2048	On 06/02/2020	Bond Future		9.71428	94.72280		9.68827	94.95247		12.82	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future		9.76326	92.07995		9.73649	92.31411		14.46	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		6.11083	100.88870		6.13109	100.87986		0.14	0.00	5,044,435.00	50	4,891.00
R207	On 07/11/2019	Bond Future		4.27338	102.85431		4.32372	102.84530		0.05	0.00	0.00	0	205.00
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 01/08/2019	Bond Future		6.17592	103.23760		6.19969	103.20059		0.68	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future		5.93932	101.84514		5.96793	101.80739		0.67	0.00	0.00	0	103.00
R208	On 06/02/2020	Bond Future		5.58620	103.72387		5.62127	103.68546		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future		4.97075	102.28977		5.01581	102.25070		0.58	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 01/08/2019	Bond Future		9.29280	76.64321		9.27834	76.74152		11.61	0.00	219,966,012.70	2,870	81,682.00
R209	On 01/08/2019	Bond Future	10.46	Put	0.02000	0.00002	0.03000	0.00003	0.020	13.63	0.00	0.00	0	7,541.00
R209	On 07/11/2019	Bond Future		9.35023	74.98473		9.33531	75.08496		12.10	0.00	215,206,175.10	2,870	10,817.00
R209	On 07/11/2019	Bond Future	8.92	Call	736.10000	0.73610	770.58000	0.77058	736.100	11.03	0.27	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	1,888.74000	1.88874	1,948.26000	1.94826	1,888.740	11.85	0.50	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	946.17000	0.94617	925.93000	0.92593	946.170	12.53	0.28	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future		9.40127	76.36792		9.38590	76.47008		12.15	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future		9.44797	74.66644		9.43215	74.77052		13.49	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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 01/08/2019	Bond Future		191.26749	191.26749		191.25008	191.25008			0.00	132,930,905.55	695	1,437.00
R210	On 07/11/2019	Bond Future		192.43860	192.43860		192.42088	192.42088			0.00	133,744,827.00	695	695.00
R210	On 06/02/2020	Bond Future		196.03441	196.03441		196.01625	196.01625			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future		197.15205	197.15205		197.13373	197.13373			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

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
R212	On 01/08/2019	Bond Future	160.71982		160.71982		160.59133	160.59133			0.00	0.00	0	5,006.00
R212	On 07/11/2019	Bond Future	163.89407		163.89407		163.76297	163.76297			0.00	0.00	0	2,684.00
R212	On 06/02/2020	Bond Future	164.71045		164.71045		164.57694	164.57694			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.87694		167.87694		167.74095	167.74095			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 01/08/2019	Bond Future	8.84220		89.83896		8.80758	90.06479		9.04	0.00	163,417,068.24	1,819	15,922.00
R213	On 07/11/2019	Bond Future	8.89816		88.03845		8.86224	88.26874		9.40	0.00	160,141,940.55	1,819	4,822.00
R213	On 06/02/2020	Bond Future	8.94950		89.66250		8.91230	89.89705		9.39	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	8.98951		87.81198		8.95101	88.05104		10.30	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 01/08/2019	Bond Future	9.57320		74.96930		9.55374	75.10629		12.63	0.00	66,272,861.20	884	15,570.00
R214	On 07/11/2019	Bond Future	9.63601		73.13280		9.61596	73.27236		13.17	0.00	64,649,395.20	884	884.00
R214	On 06/02/2020	Bond Future	9.69418		74.48184		9.67353	74.62405		13.23	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.74311		72.59683		9.72188	72.74175		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
Total for Derivatives :											32,692,347,588.02	209,419	1 095 190.00	
Grand Total:											32,692,347,588.02	209,419	1 095 190.00	