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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2019

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	95.48000	95.48000		95.54000	95.54000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	651.72200	651.72200		651.07000	651.07000			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	664.21900	664.21900		663.55400	663.55400			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	676.21600	676.21600		675.53700	675.53700			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	688.86200	688.86200		688.17300	688.17300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	756.62900	756.62900		754.76600	754.76600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	771.13800	771.13800		769.23800	769.23800			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	785.06600	785.06600		783.13100	783.13100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	799.74800	799.74800		797.77900	797.77900			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	677.55800	677.55800		675.97500	675.97500			0.00	901,152,140.00	133	261.00
ALBI	On 07/11/2019	Index Future	690.55000	690.55000		688.93700	688.93700			0.00	932,242,500.00	135	216.00
ALBI	On 06/02/2020	Index Future	703.02200	703.02200		701.37900	701.37900			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	716.17000	716.17000		714.49800	714.49800			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	10.85638	78.95839		10.88773	78.77487				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.98317	76.67982		11.01575	76.49279				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.10504	78.06461		11.13884	77.87415				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.22016	75.73064		11.25519	75.53668				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	11.20637	80.24143		11.23772	80.03378				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.33285	77.51506		11.36544	77.30342				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.44978	78.91491		11.48356	78.69938				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.56525	76.12653		11.60026	75.90709				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	670.61100	670.61100		669.01400	669.01400				0.00	328,599,390.00	49	12.00
GOVI	On 07/11/2019	GOVI	683.47000	683.47000		681.84200	681.84200				0.00	334,900,300.00	49	1,069.00
GOVI	On 06/02/2020	GOVI	695.81400	695.81400		694.15600	694.15600				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	708.82800	708.82800		707.14000	707.14000				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.29809	136.29809		136.56675	136.56675				0.00	0.00	0	597.00
I2025	On 07/11/2019	Bond Future	138.94804	138.94804		139.22187	139.22187				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	140.01678	140.01678		140.29554	140.29554				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	142.66813	142.66813		142.95226	142.95226				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	102.60345	102.60345		102.77073	102.77073				0.00	0.00	0	454.00
I2029	On 07/11/2019	Bond Future	103.50428	103.50428		103.67472	103.67472				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	105.39839	105.39839		105.57185	105.57185				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	106.28141	106.28141		106.45824	106.45824				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	103.69506	103.69506		103.62489	103.62489				0.00	0.00	0	320.00
I2033	On 07/11/2019	Bond Future	104.54159	104.54159		104.46991	104.46991				0.00	0.00	0	6,140.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 06/02/2020	Bond Future			106.45464		106.45464		106.38169	106.38169			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			107.27451		107.27451		107.20026	107.20026			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			121.43595		121.43595		121.60161	121.60161			0.00	0.00	0	3,406.00
I2038	On 07/11/2019	Bond Future			123.79691		123.79691		123.96587	123.96587			0.00	0.00	0	21,624.00
I2038	On 06/02/2020	Bond Future			124.40403		124.40403		124.57603	124.57603			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			126.75977		126.75977		126.93518	126.93518			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			114.52394		114.52394		114.51240	114.51240			0.00	0.00	0	7,052.00
I2046	On 07/11/2019	Bond Future			115.03151		115.03151		115.01972	115.01972			0.00	0.00	0	16,994.00
I2046	On 06/02/2020	Bond Future			117.13639		117.13639		117.12432	117.12432			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			117.60600		117.60600		117.59384	117.59384			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			117.87517		117.87517		117.86341	117.86341			0.00	0.00	0	5,822.00
I2050	On 07/11/2019	Bond Future			120.16708		120.16708		120.15501	120.15501			0.00	0.00	0	12,746.00
I2050	On 06/02/2020	Bond Future			120.53048		120.53048		120.51809	120.51809			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			122.81289		122.81289		122.80015	122.80015			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			261.63200		261.63200		261.73300	261.73300			0.00	214,538,240.00	82	118.00
IGOV	On 07/11/2019	Index Future			266.71900		266.71900		266.82100	266.82100			0.00	240,047,100.00	90	1,019.00
IGOV	On 06/02/2020	Index Future			271.60000		271.60000		271.70400	271.70400			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			276.74200		276.74200		276.84900	276.84900			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			8.30791		113.20839		8.34360	113.00009		5.77	0.00	0.00	0	59,760.00
R186	On 01/08/2019	Bond Future	7.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.60	0.00	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	0.19000		0.00019		2.28000	0.00228	0.190	5.77	0.00	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	224.93000		0.22493		236.88000	0.23688	224.930	6.04	0.47	320,445,161.90	6,000	0.00
R186	On 01/08/2019	Bond Future	8.70	Put	0.05000		0.00005		4.66000	0.00466	0.050	6.52	0.00	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	4,229.97000		4.22997		4,021.67000	4.02167	4,229.970	6.84	1.00	680,124,480.00	6,000	0.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.84	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.36507		115.37917		8.40268	115.16680		5.73	0.00	951,185,877.48	8,244	143,777.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,944.04000		1.94404		2,093.34000	2.09334	1,944.040	5.87	0.60	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,078.98000		1.07898		1,012.26000	1.01226	1,078.980	5.89	0.42	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,782.68000		1.78268		0.00000	0.00000	1,782.680	5.90	0.57	244,893,009.98	3,750	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,129.68000		1.12968		0.00000	0.00000	1,129.680	5.90	0.43	187,780,152.53	3,750	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	730.26000		0.73026		814.76000	0.81476	730.260	6.42	0.29	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.41683		112.15865		8.45636	111.94237		6.06	0.00	0.00	0	0.00

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R186	On 07/05/2020	Bond Future			8.45907		114.25713		8.50063	114.03695		6.22	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	615.23000		0.61523		0.00000	0.00000	615.230	5.40	0.21	141,376,766.97	6,000	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,071.47000		2.07147		0.00000	0.00000	2,071.470	6.25	0.45	309,532,037.64	6,000	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,775.79000		1.77579		0.00000	0.00000	1,775.790	7.15	0.35	242,311,127.07	6,000	6,000.00
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 01/08/2019	Bond Future			303.50997		303.50997		303.48469	303.48469			0.00	0.00	0	762.00
R197	On 07/11/2019	Bond Future			309.41102		309.41102		309.38502	309.38502			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			307.41448		307.41448		307.38786	307.38786			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			313.23600		313.23600		313.20914	313.20914			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			233.60568		233.60568		233.71374	233.71374			0.00	0.00	0	1,628.00
R202	On 07/11/2019	Bond Future			238.14771		238.14771		238.25782	238.25782			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			238.43777		238.43777		238.54977	238.54977			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			242.95273		242.95273		243.06710	243.06710			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			7.41091		104.38647		7.43622	104.30789		2.11	0.00	0.00	0	34,410.00
R2023	On 07/11/2019	Bond Future			7.43319		102.45770		7.46088	102.37753		2.55	0.00	0.00	0	52,086.00
R2023	On 06/02/2020	Bond Future			7.45052		104.30808		7.48083	104.22642		2.61	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.43120		102.32578		7.46443	102.24271		2.76	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			8.98840		93.50587		9.02917	93.24535		8.42	0.00	0.00	0	7,346.00
R2030	On 01/08/2019	Bond Future	8.35	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.90	0.00	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	0.39000		0.00039		3.58000	0.00358	0.390	8.33	0.00	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	93.57000		0.09357		280.33000	0.28033	93.570	8.87	0.22	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,057.79000		1.05779		915.65000	0.91565	1,057.790	9.00	0.91	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,475.44000		1.47544		1,279.16000	1.27916	1,475.440	9.13	0.97	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	0.00000		0.00000		0.07000	0.00007	0.000	9.86	0.00	0.00	0	4,771.00
R2030	On 01/08/2019	Bond Future	9.69	Put	0.00000		0.00000		0.06000	0.00006	0.000	9.88	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.05552		95.29882		9.09795	95.03320		8.39	0.00	76,143,757.18	799	70,929.00
R2030	On 07/11/2019	Bond Future	8.60	Call	604.80000		0.60480		559.51000	0.55951	604.800	8.25	0.25	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,078.20000		2.07820		2,252.92000	2.25292	2,078.200	8.60	0.55	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,900.32000		1.90032		1,787.44000	1.78744	1,900.320	8.80	0.53	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	499.69000		0.49969		569.95000	0.56995	499.690	9.88	0.18	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.11876		93.01122		9.16284	92.74076		8.81	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			9.17773		94.75157		9.22350	94.47620		9.28	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

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R2032	On 01/08/2019	Bond Future			9.34391		94.84571		9.38479	94.56340		9.41	0.00	0.00	0	22,951.00
R2032	On 07/11/2019	Bond Future			9.42005		92.50463		9.46249	92.21689		9.74	0.00	0.00	0	47,314.00
R2032	On 06/02/2020	Bond Future			9.49030		94.17524		9.53426	93.88225		9.75	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.55491		91.77660		9.60043	91.47825		10.84	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 01/08/2019	Bond Future			9.61903		97.87900		9.63988	97.71995		10.18	0.00	0.00	0	73,166.00
R2035	On 07/11/2019	Bond Future			9.70017		95.25493		9.72179	95.09274		10.58	0.00	0.00	0	89,532.00
R2035	On 07/11/2019	Bond Future	8.92	Call	306.01000		0.30601		301.18000	0.30118	306.010	10.08	0.12	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,591.45000		1.59145		1,556.61000	1.55661	1,591.450	10.97	0.41	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,010.89000		1.01089		1,084.05000	1.08405	1,010.890	12.41	0.26	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.77763		96.97516		9.79999	96.81010		10.62	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.84334		94.28483		9.86644	94.11671		11.89	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			9.73386		89.86552		9.75968	89.66782		11.28	0.00	0.00	0	43,753.00
R2037	On 07/11/2019	Bond Future			9.81028		91.58869		9.83700	91.38709		11.23	0.00	54,220,504.48	592	61,681.00
R2037	On 06/02/2020	Bond Future			9.88253		88.98351		9.91013	88.77824		11.81	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.95118		90.64859		9.97966	90.43959		12.64	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			9.84387		92.76831		9.87471	92.51522		11.73	0.00	0.00	0	21,345.00
R2040	On 07/11/2019	Bond Future			9.92063		94.54711		9.95252	94.28911		11.69	0.00	541,282,204.75	5,725	43,826.00
R2040	On 07/11/2019	Bond Future	9.30	Call	511.60000		0.51160		486.97000	0.48697	511.600	10.87	0.18	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,886.03000		1.88603		1,807.08000	1.80708	1,886.030	11.77	0.45	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.99320		91.74479		10.02612	91.48213		12.32	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.06220		93.46156		10.09616	93.19407		13.22	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			9.90377		89.58220		9.92958	89.36740		12.39	0.00	0.00	0	23,935.00
R2044	On 01/08/2019	Bond Future	9.36	Call	0.00000		0.00000		0.05000	0.00005	0.000	11.56	0.00	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	0.00000		0.00000		0.11000	0.00011	0.000	11.64	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	39.97000		0.03997		94.80000	0.09480	39.970	12.37	0.09	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	251.82000		0.25182		333.26000	0.33326	251.820	12.60	0.36	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	1.02000		0.00102		22.00000	0.02200	1.020	13.58	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	0.00000		0.00000		0.60000	0.00060	0.000	14.23	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.97848		91.29989		10.00514	91.08099		12.36	0.00	9,221,288.89	101	36,325.00
R2044	On 07/11/2019	Bond Future	9.19	Call	291.41000		0.29141		282.03000	0.28203	291.410	11.22	0.11	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,522.81000		1.52281		1,473.68000	1.47368	1,522.810	12.34	0.38	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,019.27000		1.01927		1,106.18000	1.10618	1,019.270	14.01	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.04901		88.56424		10.07652	88.34132		13.06	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	614.09000		0.61409		593.62000	0.59362	614.090	11.96	0.16	0.00	0	328.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 06/02/2020	Bond Future	9.74	Call	2,258.94000		2.25894	2,196.01000	2.19601	2,258.940		13.05	0.40	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,569.75000		1.56975	1,652.12000	1.65212	1,569.750		15.02	0.26	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.11603		90.22144	10.14438	89.99447			14.04	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
R2048	On 01/08/2019	Bond Future			9.88378		93.02590	9.91460	92.76191			12.28	0.00	0.00	0	27,029.00
R2048	On 07/11/2019	Bond Future			9.95934		90.37214	9.99119	90.10310			12.84	0.00	0.00	0	91,792.00
R2048	On 06/02/2020	Bond Future			10.03107		92.00431	10.06394	91.73035			12.95	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			10.09240		89.28437	10.12625	89.00539			14.62	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			6.27167		100.81863	6.26600	100.82109			0.14	0.00	0.00	0	2,784.00
R207	On 07/11/2019	Bond Future			4.84662		102.75179	4.83279	102.75427			0.06	0.00	0.00	0	3,328.00
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			6.31765		103.01721	6.29092	103.05872			0.53	0.00	0.00	0	2,868.00
R208	On 07/11/2019	Bond Future			6.13362		101.58915	6.10150	101.63141			0.67	0.00	18,997,171.05	187	10,137.00
R208	On 06/02/2020	Bond Future			5.86065		103.42380	5.82126	103.46679			0.63	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.35820		101.95457	5.30735	101.99846			0.61	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			9.61367		74.50913	9.64446	74.30904			11.61	0.00	168,539,652.06	2,262	64,725.00
R209	On 01/08/2019	Bond Future	10.46	Put	0.00000		0.00000	0.01000	0.00001	0.000		13.73	0.00	0.00	0	7,541.00
R209	On 07/11/2019	Bond Future			9.68492		72.78652	9.71673	72.58251			12.11	0.00	178,763,693.12	2,456	89,068.00
R209	On 07/11/2019	Bond Future	8.92	Call	253.69000		0.25369	241.48000	0.24148	253.690		11.02	0.12	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	903.54000		0.90354	863.72000	0.86372	903.540		11.86	0.32	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,650.50000		1.65050	1,770.37000	1.77037	1,650.500		12.55	0.44	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.75038		74.10102	9.78316	73.89333			12.23	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.81088		72.33542	9.84464	72.12396			13.60	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			191.11243		191.11243	191.53109	191.53109				0.00	0.00	0	360.00

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
R210	On 07/11/2019	Bond Future		192.22220	192.22220		192.64869	192.64869			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future		195.73968	195.73968		196.17407	196.17407			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future		196.79557	196.79557		197.23827	197.23827			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 01/08/2019	Bond Future		160.65567	160.65567		160.60513	160.60513			0.00	481,967,010.00	3,000	2,164.00
R212	On 07/11/2019	Bond Future		163.77925	163.77925		163.72766	163.72766			0.00	491,337,750.00	3,000	6,684.00
R212	On 06/02/2020	Bond Future		164.53042	164.53042		164.47784	164.47784			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future		167.64602	167.64602		167.59256	167.59256			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		9.19862	87.55877		9.24445	87.27139		9.02	0.00	0.00	0	14,755.00
R213	On 07/11/2019	Bond Future		9.27224	85.68767		9.31982	85.39477		9.39	0.00	0.00	0	22,684.00
R213	On 06/02/2020	Bond Future		9.34250	87.23516		9.39182	86.93694		9.51	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future		9.40036	85.31418		9.45141	85.01050		10.44	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		9.86376	72.97183		9.89457	72.76519		12.71	0.00	0.00	0	10,386.00
R214	On 07/11/2019	Bond Future		9.93902	71.07463		9.97083	70.86399		13.25	0.00	0.00	0	15,483.00
R214	On 06/02/2020	Bond Future		10.01043	72.35829		10.04323	72.14377		13.32	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future		10.07150	70.41279		10.10525	70.19432		14.90	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 :												8,049,601,315.09	64,404	1 455 439.00
Grand Total:												8,049,601,315.09	64,404	1 455 439.00