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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2019

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	95.47000	95.47000		95.50000	95.50000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	651.56600	651.56600		652.03200	652.03200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	664.02700	664.02700		664.50100	664.50100			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	675.97800	675.97800		676.46000	676.46000			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	688.58200	688.58200		689.07400	689.07400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	756.70900	756.70900		757.31000	757.31000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	771.18000	771.18000		771.79100	771.79100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	785.06000	785.06000		785.68200	785.68200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	799.69800	799.69800		800.33200	800.33200			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	676.66400	676.66400		677.53700	677.53700			0.00	0.00	0	44.00
ALBI	On 07/11/2019	Index Future	689.60500	689.60500		690.49300	690.49300			0.00	0.00	0	230.00
ALBI	On 06/02/2020	Index Future	702.01700	702.01700		702.92100	702.92100			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	715.10600	715.10600		716.02800	716.02800			0.00	0.00	0	0.00

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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	10.87628	78.84182		10.86010	78.93658				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.00453	76.55712		10.98776	76.65343				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.12803	77.93499		11.11066	78.03289				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.24480	75.59414		11.22675	75.69410				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	11.23128	80.07636		11.21510	80.18351				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.35937	77.34276		11.34259	77.45170				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.47801	78.73472		11.46064	78.84550				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.59526	75.93837		11.57721	76.05145				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	669.75500	669.75500		670.56000	670.56000				0.00	73,673,050.00	11	9.00
GOVI	On 07/11/2019	GOVI	682.56300	682.56300		683.38300	683.38300				0.00	95,558,820.00	14	1,089.00
GOVI	On 06/02/2020	GOVI	694.84800	694.84800		695.68300	695.68300				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	707.80400	707.80400		708.65500	708.65500				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.65608	135.65608		136.25970	136.25970				0.00	0.00	0	597.00
I2025	On 07/11/2019	Bond Future	138.28673	138.28673		138.90151	138.90151				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	139.33488	139.33488		139.96064	139.96064				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.96517	141.96517		142.60311	142.60311				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	102.19902	102.19902		102.69001	102.69001				0.00	0.00	0	454.00
I2029	On 07/11/2019	Bond Future	103.08676	103.08676		103.58702	103.58702				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.96688	104.96688		105.47606	105.47606				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.83570	105.83570		106.35470	106.35470				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	103.03142	103.03142		103.69351	103.69351				0.00	0.00	0	320.00
I2033	On 07/11/2019	Bond Future	103.85981	103.85981		104.53419	104.53419				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			105.75399		105.75399		106.44061	106.44061			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			106.55451		106.55451		107.25434	107.25434			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			119.66872		119.66872		121.43400	121.43400			0.00	0.00	0	3,406.00
I2038	On 07/11/2019	Bond Future			121.98929		121.98929		123.78839	123.78839			0.00	0.00	0	21,624.00
I2038	On 06/02/2020	Bond Future			122.55593		122.55593		124.38768	124.38768			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			124.86959		124.86959		126.73606	126.73606			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			113.06022		113.06022		114.73253	114.73253			0.00	0.00	0	7,052.00
I2046	On 07/11/2019	Bond Future			113.53376		113.53376		115.23778	115.23778			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			115.60427		115.60427		117.33941	117.33941			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			116.03828		116.03828		117.80636	117.80636			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			116.43945		116.43945		118.35508	118.35508			0.00	0.00	0	5,822.00
I2050	On 07/11/2019	Bond Future			118.69749		118.69749		120.64977	120.64977			0.00	0.00	0	12,746.00
I2050	On 06/02/2020	Bond Future			119.02658		119.02658		121.01446	121.01446			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			121.27368		121.27368		123.29933	123.29933			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			260.06400		260.06400		261.80200	261.80200			0.00	52,012,800.00	20	98.00
IGOV	On 07/11/2019	Index Future			265.10700		265.10700		266.87800	266.87800			0.00	29,161,770.00	11	1,016.00
IGOV	On 06/02/2020	Index Future			269.94200		269.94200		271.74500	271.74500			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			275.03700		275.03700		276.87500	276.87500			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			8.31058		113.19279		8.29728	113.27053		5.91	0.00	96,213,871.50	850	57,244.00
R186	On 01/08/2019	Bond Future	7.75	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	5.54	0.00	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	0.00000	0.00000	0.00000	0.02000	0.00002	0.000	0.000	5.74	0.00	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.70	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	6.36	0.00	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	7.01	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.36891		115.35746		8.35498	115.43623		5.84	0.00	264,399,298.32	2,292	143,934.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,930.84000	1.93084	1,930.26000	1.90326	1,930.840	1,930.840	1,930.840	5.81	0.60	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,042.60000	1.04260	1,096.24000	1.09624	1,042.600	1,042.600	1,042.600	5.83	0.42	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,766.83000	1.76683	1,743.54000	1.74354	1,766.830	1,766.830	1,766.830	5.84	0.57	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,092.12000	1.09212	1,147.60000	1.14760	1,092.120	1,092.120	1,092.120	5.84	0.43	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	688.91000	0.68891	707.10000	0.70710	688.910	688.910	688.910	6.25	0.29	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.42213		112.12962		8.40752	112.20967		6.24	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.46588		114.22101		8.45045	114.30287		5.99	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	500.37000	0.50037	621.95000	0.62195	500.370	500.370	500.370	5.03	0.19	0.00	0	6,000.00

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R186	On 07/05/2020	Bond Future	8.28	Call	1,858.29000	1.85829		2,087.75000	2.08775	1,858.290	5.78	0.44	0.00	0	6,000.00	
R186	On 07/05/2020	Bond Future	8.93	Put	1,529.66000	1.52966		1,754.98000	1.75498	1,529.660	6.48	0.34	0.00	0	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			303.35396	303.35396		303.38322	303.38322				0.00	0.00	0	762.00
R197	On 07/11/2019	Bond Future			309.23659	309.23659		309.26524	309.26524				0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			307.21816	307.21816		307.24688	307.24688				0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			313.01811	313.01811		313.04815	313.04815				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			232.15598	232.15598		233.73285	233.73285				0.00	0.00	0	1,628.00
R202	On 07/11/2019	Bond Future			236.65781	236.65781		238.26459	238.26459				0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			236.90645	236.90645		238.54199	238.54199				0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			241.37861	241.37861		243.04562	243.04562				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			7.42018	104.35768		7.39564	104.43392		2.15	0.00	0.00	0	34,410.00	
R2023	On 07/11/2019	Bond Future			7.44511	102.42318		7.41842	102.50049		2.61	0.00	45,988,007.82	449	52,535.00	
R2023	On 06/02/2020	Bond Future			7.46591	104.26661		7.43675	104.34521		2.68	0.00	0.00	0	0.00	
R2023	On 07/05/2020	Bond Future			7.45047	102.27760		7.41834	102.35795		2.67	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			8.98067	93.55538		8.96767	93.63871		8.58	0.00	0.00	0	7,146.00	
R2030	On 01/08/2019	Bond Future	8.35	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.83	0.00	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	8.67	Call	0.00000	0.00000		0.07000	0.00007	0.000	8.18	0.00	0.00	0	5,400.00	
R2030	On 01/08/2019	Bond Future	9.08	Put	12.56000	0.01256		36.56000	0.03656	12.560	8.68	0.07	0.00	0	6,570.00	
R2030	On 01/08/2019	Bond Future	9.15	Call	1,077.31000	1.07731		1,167.23000	1.16723	1,077.310	8.77	0.99	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	9.22	Call	1,516.73000	1.51673		1,601.11000	1.60111	1,516.730	8.86	1.00	503,543,663.12	5,400	0.00	
R2030	On 01/08/2019	Bond Future	9.68	Put	0.00000	0.00000		0.00000	0.00000	0.000	9.66	0.00	0.00	0	4,771.00	
R2030	On 01/08/2019	Bond Future	9.69	Put	0.00000	0.00000		0.00000	0.00000	0.000	9.68	0.00	0.00	0	5,400.00	
R2030	On 07/11/2019	Bond Future			9.04824	95.34450		9.03477	95.42909		8.38	0.00	351,344,482.50	3,685	71,766.00	
R2030	On 07/11/2019	Bond Future	8.60	Call	557.33000	0.55733		631.42000	0.63142	557.330	7.95	0.24	0.00	0	5,500.00	
R2030	On 07/11/2019	Bond Future	8.95	Put	1,983.80000	1.98380		1,998.55000	1.99855	1,983.800	8.33	0.55	0.00	0	5,000.00	
R2030	On 07/11/2019	Bond Future	9.10	Call	1,845.48000	1.84548		1,962.01000	1.96201	1,845.480	8.49	0.54	0.00	0	5,500.00	
R2030	On 07/11/2019	Bond Future	9.76	Put	427.78000	0.42778		470.22000	0.47022	427.780	9.48	0.17	0.00	0	5,500.00	
R2030	On 06/02/2020	Bond Future			9.11216	93.05180		9.09818	93.13785		9.04	0.00	0.00	0	0.00	
R2030	On 07/05/2020	Bond Future			9.17177	94.78751		9.15721	94.87538		8.83	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			9.33578	94.90200		9.33310	94.92057		9.62	0.00	35,018,838.00	369	22,951.00	

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R2032	On 07/11/2019	Bond Future			9.41230		92.55731		9.40958	92.57581		9.65	0.00	22,769,098.26	246	48,518.00
R2032	On 06/02/2020	Bond Future			9.48314		94.22308		9.48033	94.24187		10.01	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.54831		91.81997		9.54536	91.83937		10.30	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			9.64081		97.71287		9.61821	97.88526		10.44	0.00	30,486,415.44	312	70,830.00
R2035	On 07/11/2019	Bond Future			9.72339		95.08075		9.70001	95.25613		10.49	0.00	26,812,771.50	282	91,543.00
R2035	On 07/11/2019	Bond Future	8.92	Call	176.90000		0.17690		301.02000	0.30102	176.900	8.97	0.09	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,346.22000		1.34622		1,581.32000	1.58132	1,346.220	10.17	0.39	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	854.83000		0.85483		1,000.58000	1.00058	854.830	11.27	0.25	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.80244		96.79204		9.77827	96.97043		10.92	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.86974		94.09273		9.84472	94.27477		11.29	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			9.75077		89.73597		9.73307	89.87158		11.55	0.00	36,612,275.76	408	43,453.00
R2037	On 07/11/2019	Bond Future			9.82839		91.45197		9.81012	91.58990		11.09	0.00	37,312,403.76	408	61,145.00
R2037	On 06/02/2020	Bond Future			9.90198		88.83878		9.88313	88.97904		12.10	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.97198		90.49587		9.95248	90.63903		11.96	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			9.87078		92.54741		9.85310	92.69244		11.98	0.00	87,179,660.22	942	20,745.00
R2040	On 07/11/2019	Bond Future			9.94904		94.31721		9.93080	94.46471		11.50	0.00	59,231,207.88	628	44,740.00
R2040	On 07/11/2019	Bond Future	9.30	Call	361.66000		0.36166		490.09000	0.49009	361.660	10.05	0.15	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,652.74000		1.65274		1,838.09000	1.83809	1,652.740	11.20	0.42	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.02325		91.50498		10.00443	91.65506		12.59	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.09389		93.21191		10.07444	93.36501		12.45	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			9.93076		89.35760		9.91302	89.50512		12.62	0.00	47,359,528.00	530	22,809.00
R2044	On 01/08/2019	Bond Future	9.36	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.31	0.00	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.35	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	0.42000		0.00042		12.80000	0.01280	0.420	12.11	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	46.52000		0.04652		158.02000	0.15802	46.520	12.35	0.15	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	0.00000		0.00000		0.13000	0.00013	0.000	13.15	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.85	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.00692		91.06641		9.98863	91.21644		12.12	0.00	49,540,127.04	544	38,767.00
R2044	On 07/11/2019	Bond Future	9.19	Call	188.82000		0.18882		276.99000	0.27699	188.820	10.38	0.09	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,298.22000		1.29822		1,480.03000	1.48003	1,298.220	11.70	0.36	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	928.46000		0.92846		1,029.37000	1.02937	928.460	13.16	0.24	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.07904		88.32094		10.06018	88.47361		13.27	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	524.37000		0.52437		595.10000	0.59510	524.370	11.66	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,113.99000		2.11399		2,214.53000	2.21453	2,113.990	12.91	0.39	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,560.81000		1.56081		1,584.95000	1.58495	1,560.810	14.75	0.26	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 07/05/2020	Bond Future			10.14763		89.96851		10.12816	90.12421		13.13	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			9.91576		92.75200		9.90304	92.86077		12.41	0.00	71,419,040.00	770	26,929.00
R2048	On 07/11/2019	Bond Future			9.99293		90.08844		9.97982	90.19898		12.51	0.00	60,359,254.80	670	91,157.00
R2048	On 06/02/2020	Bond Future			10.06641		91.70983		10.05289	91.82228		13.07	0.00	9,170,983.00	100	100.00
R2048	On 07/05/2020	Bond Future			10.12944		88.97918		10.11548	89.09398		13.60	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			6.77214		100.60122		6.27712	100.81625		0.14	0.00	13,681,765.92	136	2,784.00
R207	On 07/11/2019	Bond Future			6.11845		102.52508		4.89096	102.74387		0.06	0.00	87,351,368.16	852	3,736.00
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			6.67412		102.46572		6.34422	102.97596		0.54	0.00	0.00	0	2,868.00
R208	On 07/11/2019	Bond Future			6.56660		101.02193		6.16982	101.54156		0.69	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.39795		102.84009		5.91095	103.36895		0.64	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.05746		101.35400		5.42958	101.89301		0.53	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			9.63574		74.36562		9.61793	74.48140		11.76	0.00	122,777,638.62	1,651	64,569.00
R209	On 01/08/2019	Bond Future	10.46	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.85	0.00	0.00	0	7,541.00
R209	On 07/11/2019	Bond Future			9.70829		72.63656		9.68994	72.75427		12.02	0.00	217,909,680.00	3,000	91,311.00
R209	On 07/11/2019	Bond Future	8.92	Call	196.09000		0.19609		245.46000	0.24546	196.090	10.58	0.10	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	772.58000		0.77258		885.35000	0.88535	772.580	11.34	0.29	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,623.36000		1.62336		1,655.36000	1.65536	1,623.360	12.05	0.45	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.77518		73.94381		9.75628	74.06357		12.51	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.83710		72.17111		9.81760	72.29325		12.88	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			190.37177		190.37177		190.96331	190.96331			0.00	0.00	0	360.00
R210	On 07/11/2019	Bond Future			191.45746		191.45746		192.05965	192.05965			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			194.94927		194.94927		195.56219	195.56219			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
R210	On 07/05/2020	Bond Future	195.97902		195.97902		196.60383	196.60383			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	160.36061		160.36061		160.61065	160.61065			0.00	0.00	0	2,164.00
R212	On 07/11/2019	Bond Future	163.47036		163.47036		163.72460	163.72460			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future	164.20585		164.20585		164.46454	164.46454			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.30579		167.30579		167.56974	167.56974			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	9.19072		87.60844		9.18286	87.65789		9.19	0.00	0.00	0	14,455.00
R213	On 07/11/2019	Bond Future	9.26474		85.73396		9.25663	85.78406		9.41	0.00	0.00	0	22,984.00
R213	On 06/02/2020	Bond Future	9.33559		87.27706		9.32721	87.32790		9.75	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.39404		85.35187		9.38531	85.40398		9.95	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	9.89076		72.79069		9.87301	72.90969		12.78	0.00	6,551,162.10	90	9,773.00
R214	On 07/11/2019	Bond Future	9.96744		70.88639		9.94915	71.00745		13.00	0.00	6,379,775.10	90	16,173.00
R214	On 06/02/2020	Bond Future	10.04040		72.16223		10.02156	72.28538		13.54	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.10297		70.20905		10.08356	70.33460		14.02	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 :												2,539,818,756.82	24,760	1 453 207.00
Grand Total:												2,539,818,756.82	24,760	1 453 207.00