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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/04/2019

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	96.38000	96.38000		96.38000	96.38000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future	632.69900	632.69900		632.54000	632.54000			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future	644.20400	644.20400		644.07100	644.07100			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	657.39800	657.39800		657.27800	657.27800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	670.26800	670.26800		670.16700	670.16700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	733.69900	733.69900		734.45400	734.45400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	747.04000	747.04000		747.84300	747.84300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	762.34100	762.34100		763.17800	763.17800			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	777.26600	777.26600		778.14400	778.14400			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	662.47400	662.47400		663.61800	663.61800			0.00	0.00	0	2.00
ALBI	On 01/08/2019	Index Future	674.51900	674.51900		675.71600	675.71600			0.00	0.00	0	975.00
ALBI	On 07/11/2019	Index Future	688.33500	688.33500		689.57200	689.57200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	701.81100	701.81100		703.09400	703.09400			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 02/05/2019	Bond Future	10.84623	76.98080		10.81487	77.16615				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	10.95552	78.38023		10.92229	78.57330				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.06866	76.19046		11.03376	76.38968				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.17294	77.68270		11.13629	77.88849				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 02/05/2019	Bond Future	11.12121	78.66471		11.09477	78.84293				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.22850	80.09475		11.20048	80.28055				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.33989	77.46926		11.31044	77.66116				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.43853	78.98691		11.40763	79.18528				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 02/05/2019	GOVI	655.88300	655.88300		657.09200	657.09200				0.00	52,470,640.00	8	78.00
GOVI	On 01/08/2019	GOVI	667.80900	667.80900		669.07100	669.07100				0.00	53,424,720.00	8	444.00
GOVI	On 07/11/2019	GOVI	681.48700	681.48700		682.79100	682.79100				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	694.82900	694.82900		696.18000	696.18000				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.75895	135.75895		135.48179	135.48179				0.00	0.00	0	129.00
I2025	On 01/08/2019	Bond Future	136.82494	136.82494		136.55019	136.55019				0.00	0.00	0	1,522.00
I2025	On 07/11/2019	Bond Future	139.66268	139.66268		139.38611	139.38611				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.95931	140.95931		140.68203	140.68203				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 02/05/2019	Bond Future	102.81992	102.81992		102.31796	102.31796				0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future	104.71468	104.71468		104.20917	104.20917				0.00	0.00	0	3,930.00
I2029	On 07/11/2019	Bond Future	105.79514	105.79514		105.28213	105.28213				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	107.89079	107.89079		107.37119	107.37119				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 02/05/2019	Bond Future	105.82117	105.82117		104.64866	104.64866				0.00	0.00	0	2,184.00
I2033	On 01/08/2019	Bond Future	107.77116	107.77116		106.58293	106.58293				0.00	0.00	0	6,090.00

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 07/11/2019	Bond Future		108.84016	108.84016		107.63020	107.63020			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future		110.99601	110.99601		109.76593	109.76593			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 02/05/2019	Bond Future		124.60650	124.60650		124.18056	124.18056			0.00	0.00	0	8,289.00
I2038	On 01/08/2019	Bond Future		125.28745	125.28745		124.86062	124.86062			0.00	0.00	0	11,535.00
I2038	On 07/11/2019	Bond Future		127.88601	127.88601		127.45377	127.45377			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future		128.76576	128.76576		128.32922	128.32922			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 02/05/2019	Bond Future		117.52988	117.52988		116.37397	116.37397			0.00	0.00	0	10,310.00
I2046	On 01/08/2019	Bond Future		119.69573	119.69573		118.52499	118.52499			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future		120.46363	120.46363		119.27184	119.27184			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		122.84975	122.84975		121.63863	121.63863			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 02/05/2019	Bond Future		123.73297	123.73297		121.89720	121.89720			0.00	0.00	0	7,465.00
I2050	On 01/08/2019	Bond Future		124.22223	124.22223		122.35911	122.35911			0.00	0.00	0	10,887.00
I2050	On 07/11/2019	Bond Future		126.79855	126.79855		124.90031	124.90031			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		127.47357	127.47357		125.54210	125.54210			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 02/05/2019	Index Future		261.73300	261.73300		260.63500	260.63500			0.00	39,259,950.00	15	18.00
IGOV	On 01/08/2019	Index Future		266.55800	266.55800		265.45200	265.45200			0.00	39,983,700.00	15	815.00
IGOV	On 07/11/2019	Index Future		272.08600	272.08600		270.96400	270.96400			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future		277.47500	277.47500		276.33900	276.33900			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			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 02/05/2019	Bond Future		8.54072	114.74641		8.52785	114.82240		5.96	0.00	86,059,807.50	750	33,541.00
R186	On 02/05/2019	Bond Future	8.50	Call	104.22000	0.10422	174.01000	0.17401	104.220	5.96	0.32	255,718,193.91	7,000	0.00
R186	On 02/05/2019	Bond Future	8.62	Call	517.45000	0.51745	610.35000	0.61035	517.450	6.06	0.82	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	668.81000	0.66881	758.73000	0.75873	668.810	6.09	0.89	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.65	Put	26.27000	0.02627	40.20000	0.04020	26.270	6.09	0.11	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.70	Call	942.25000	0.94225	1,025.96000	1.02596	942.250	6.13	0.96	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,516.96000	1.51696	1,594.05000	1.59405	1,516.960	6.23	1.00	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	0.01000	0.00001	0.08000	0.00008	0.010	6.34	0.00	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.46	0.00	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,668.19000	2.66819	2,744.18000	2.74418	2,668.190	6.46	1.00	803,639,830.00	7,000	0.00
R186	On 02/05/2019	Bond Future	9.05	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.52	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,803.99000	3.80399	3,879.98000	3.87998	3,803.990	6.71	1.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,085.51000	4.08551	4,161.50000	4.16150	4,085.510	6.77	1.00	0.00	0	3,250.00

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R186	On 02/05/2019	Bond Future	9.30	Call	4,366.07000		4.36607		4,442.06000	4.44206	4,366.070	6.82	1.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.03	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.03	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.03	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.03	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.59723		111.53413		8.58264	111.61779		6.38	0.00	624,702,662.13	5,601	111,706.00
R186	On 01/08/2019	Bond Future	8.30	Call	719.60000		0.71960		753.54000	0.75354	719.600	6.26	0.32	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,184.86000		1.18486		1,156.98000	1.15698	1,184.860	6.52	0.43	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,133.47000		3.13347		3,203.24000	3.20324	3,133.470	6.88	0.75	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	33.51000		0.03351		32.88000	0.03288	33.510	7.43	0.02	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.64357		113.81887		8.62761	113.90753		6.25	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	995.55000		0.99555		1,029.12000	1.02912	995.550	5.85	0.32	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,813.51000		1.81351		1,778.89000	1.77889	1,813.510	6.24	0.45	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.67803		110.73954		8.66056	110.83372		6.57	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 02/05/2019	Bond Future			304.63462		304.63462		304.01590	304.01590			0.00	0.00	0	2,462.00
R197	On 01/08/2019	Bond Future			302.79973		302.79973		302.18624	302.18624			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.07966		309.07966		308.46216	308.46216			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.55593		307.55593		306.93654	306.93654			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 02/05/2019	Bond Future			239.59842		239.59842		239.08138	239.08138			0.00	0.00	0	7,085.00
R202	On 01/08/2019	Bond Future			240.05719		240.05719		239.54402	239.54402			0.00	0.00	0	9,346.00
R202	On 07/11/2019	Bond Future			245.03590		245.03590		244.51879	244.51879			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			245.82819		245.82819		245.30916	245.30916			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 02/05/2019	Bond Future			7.70540		101.56007		7.72164	101.50720		2.60	0.00	0.00	0	18,749.00
R2023	On 01/08/2019	Bond Future			7.72833		103.40631		7.74402	103.35816		2.71	0.00	103,406.31	1	57,458.00
R2023	On 07/11/2019	Bond Future			7.73414		101.59058		7.75029	101.54431		3.09	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.72181		103.58003		7.73816	103.53636		2.97	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 02/05/2019	Bond Future			9.12080		94.52817		9.10313	94.64156		8.49	0.00	0.00	0	33,886.00
R2030	On 02/05/2019	Bond Future	8.90	Call	1.51000		0.00151		9.84000	0.00984	1.510	8.38	0.01	2,213,466.14	3,000	0.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,767.70000		1.76770		1,882.45000	1.88245	1,767.700	9.05	1.00	283,096,643.50	3,000	0.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.00	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.18764		92.24182		9.16846	92.36251		8.94	0.00	97,038,394.64	1,052	45,248.00
R2030	On 01/08/2019	Bond Future	8.35	Call	125.80000		0.12580		138.40000	0.13840	125.800	7.90	0.08	0.00	0	2,025.00

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R2030	On 01/08/2019	Bond Future	8.67	Call	427.59000		0.42759		458.58000	0.45858	427.590	8.25	0.20	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,528.21000		1.52821	1,596.39000	1.59639	1,528.210	8.84	0.49	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	9.22	Call	1,756.65000		1.75665	1,829.97000	1.82997	1,756.650	8.91	0.53	0.00	0	5,400.00	
R2030	On 01/08/2019	Bond Future	9.68	Put	623.30000		0.62330	602.55000	0.60255	623.300	9.48	0.24	0.00	0	4,800.00	
R2030	On 01/08/2019	Bond Future	9.69	Put	610.52000		0.61052	590.18000	0.59018	610.520	9.50	0.23	0.00	0	5,400.00	
R2030	On 07/11/2019	Bond Future			9.24315		94.13176	9.22277	94.25758		8.89	0.00	0.00	0	0.00	
R2030	On 07/11/2019	Bond Future	8.60	Call	788.38000		0.78838	0.00000	0.00000	788.380	8.18	0.25	127,481,683.33	5,500	5,500.00	
R2030	On 07/11/2019	Bond Future	9.10	Call	1,968.65000		1.96865	0.00000	0.00000	1,968.650	8.75	0.45	235,298,914.90	5,500	5,500.00	
R2030	On 07/11/2019	Bond Future	9.76	Put	1,278.99000		1.27899	0.00000	0.00000	1,278.990	9.51	0.30	155,707,176.10	5,500	5,500.00	
R2030	On 06/02/2020	Bond Future			9.29010		91.96574	9.26841	92.09722		9.66	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 02/05/2019	Bond Future			9.35576		92.63371	9.33300	92.79269		9.77	0.00	0.00	0	19,990.00	
R2032	On 01/08/2019	Bond Future			9.42051		94.31770	9.39621	94.48475		9.70	0.00	9,054,499.20	96	41,085.00	
R2032	On 07/11/2019	Bond Future			9.48162		92.08760	9.45601	92.26074		10.12	0.00	0.00	0	0.00	
R2032	On 06/02/2020	Bond Future			9.53291		93.89123	9.50592	94.07098		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 02/05/2019	Bond Future			9.59077		95.84891	9.56303	96.06326		10.54	0.00	195,531,776.40	2,040	46,570.00	
R2035	On 01/08/2019	Bond Future			9.65678		97.59133	9.62742	97.81495		10.48	0.00	199,183,904.53	2,041	55,268.00	
R2035	On 07/11/2019	Bond Future			9.72275		95.08554	9.69199	95.31640		10.99	0.00	0.00	0	0.00	
R2035	On 06/02/2020	Bond Future			9.78134		96.94774	9.74910	97.18640		11.72	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 02/05/2019	Bond Future			9.68082		92.31260	9.65321	92.52730		11.10	0.00	0.00	0	38,965.00	
R2037	On 01/08/2019	Bond Future			9.75081		89.73566	9.72163	89.95940		11.57	0.00	66,045,445.76	736	46,485.00	
R2037	On 07/11/2019	Bond Future			9.81217		91.57440	9.78168	91.80524		11.60	0.00	0.00	0	0.00	
R2037	On 06/02/2020	Bond Future			9.86588		89.10770	9.83400	89.34620		12.98	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 02/05/2019	Bond Future			9.77081		95.56246	9.74320	95.79322		11.50	0.00	0.00	0	13,655.00	
R2040	On 02/05/2019	Bond Future	9.60	Call	11.50000		0.01150	51.67000	0.05167	11.500	11.25	0.04	0.00	0	1,150.00	
R2040	On 02/05/2019	Bond Future	9.65	Put	1,056.33000		1.05633	905.62000	0.90562	1,056.330	11.34	0.90	0.00	0	880.00	
R2040	On 02/05/2019	Bond Future	10.15	Put	0.03000		0.00003	0.23000	0.00023	0.030	12.28	0.00	0.00	0	880.00	
R2040	On 02/05/2019	Bond Future	10.20	Call	3,473.04000		3.47304	3,703.85000	3.70385	3,473.040	12.40	1.00	0.00	0	1,150.00	
R2040	On 01/08/2019	Bond Future			9.84071		92.79430	9.81157	93.03457		12.01	0.00	278,382.90	3	28,625.00	
R2040	On 07/11/2019	Bond Future			9.90234		94.69560	9.87191	94.94350		12.05	0.00	0.00	0	0.00	
R2040	On 06/02/2020	Bond Future			9.95644		92.03951	9.92466	92.29552		13.54	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 02/05/2019	Bond Future			9.79078		92.66356	9.76307	92.89984		12.09	0.00	49,111,686.80	530	9,820.00	
R2044	On 01/08/2019	Bond Future			9.85769		89.96787	9.82850	90.21362		12.64	0.00	47,772,938.97	531	38,202.00	
R2044	On 01/08/2019	Bond Future	9.36	Call	685.95000		0.68595	752.12000	0.75212	685.950	11.93	0.23	0.00	0	100.00	

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 01/08/2019	Bond Future	9.86	Call	2,330.98000		2.33098	2,471.85000	2.47185	2,330.980		12.82	0.51	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	688.72000		0.68872	653.04000	0.65304	688.720		14.29	0.19	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.91662		91.81130	9.88619	92.06468			12.71	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			9.96827		89.22398	9.93654	89.48551			14.31	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 02/05/2019	Bond Future			9.73569		92.12243	9.70770	92.36981			12.52	0.00	4,421,876.64	48	30,283.00
R2048	On 01/08/2019	Bond Future			9.79464		93.79715	9.76523	94.05417			12.50	0.00	93,797.15	1	102,934.00
R2048	On 07/11/2019	Bond Future			9.85344		91.27704	9.82279	91.54194			13.18	0.00	4,381,297.92	48	48.00
R2048	On 06/02/2020	Bond Future			9.90550		93.06474	9.87357	93.33793			14.16	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 02/05/2019	Bond Future			6.27167		102.88116	6.32248	102.84705			0.19	0.00	33,950,782.80	330	2,550.00
R207	On 01/08/2019	Bond Future			5.60316		101.11050	5.66950	101.08146			0.17	0.00	33,366,465.00	330	4,483.00
R207	On 07/11/2019	Bond Future			2.44948		103.18183	2.59789	103.15511			0.07	0.00	0.00	0	0.00
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 02/05/2019	Bond Future			6.77941		100.62175	6.80273	100.58084			0.78	0.00	0.00	0	5,142.00
R208	On 01/08/2019	Bond Future			6.68372		102.45093	6.70711	102.41489			0.85	0.00	0.00	0	10,859.00
R208	On 07/11/2019	Bond Future			6.47306		101.14409	6.49900	101.11019			0.91	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.13527		103.12485	6.16387	103.09379			0.85	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 02/05/2019	Bond Future			9.54569		73.23599	9.51271	73.45391			11.84	0.00	253,469,761.39	3,461	22,003.00
R209	On 02/05/2019	Bond Future	9.35	Call	4.58000		0.00458	28.55000	0.02855	4.580		11.60	0.02	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,595.82000		2.59582	2,813.81000	2.81381	2,595.820		12.76	1.00	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	0.00000		0.00000	0.00000	0.00000	0.000		13.95	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		13.95	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.60474		74.56732	9.57016	74.79327			11.92	0.00	258,077,494.52	3,461	87,981.00
R209	On 01/08/2019	Bond Future	9.30	Call	939.21000		0.93921	1,025.72000	1.02572	939.210		11.64	0.33	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,541.49000		2.54149	2,692.85000	2.69285	2,541.490		12.40	0.62	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	383.42000		0.38342	358.92000	0.35892	383.420		13.89	0.14	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.66082		72.94164	9.62480	73.17439			12.46	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.70809		74.37026	9.67061	74.61009			13.27	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

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/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 02/05/2019	Bond Future	189.07114		189.07114		188.68949	188.68949			0.00	0.00	0	1,611.00
R210	On 01/08/2019	Bond Future	192.55538		192.55538		192.17717	192.17717			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	193.94956		193.94956		193.56879	193.56879			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	197.79155		197.79155		197.40991	197.40991			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 02/05/2019	Bond Future	158.49681		158.49681		158.20395	158.20395			0.00	0.00	0	3,722.00
R212	On 01/08/2019	Bond Future	159.22992		159.22992		158.94046	158.94046			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	162.53246		162.53246		162.24148	162.24148			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.51250		163.51250		163.22129	163.22129			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 02/05/2019	Bond Future	9.24072	85.36631		9.22282	85.47958			9.37	0.00	0.00	0	14,434.00
R213	On 01/08/2019	Bond Future	9.30106	86.91823		9.28178	87.03828			9.51	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.36049	85.14548		9.34009	85.27040			9.87	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.41240	86.81292		9.39077	86.94328			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 02/05/2019	Bond Future	9.75070	72.02281		9.72274	72.21477			12.88	0.00	6,482,052.90	90	6,069.00
R214	On 01/08/2019	Bond Future	9.81038	73.33217		9.78102	73.53162			12.84	0.00	6,599,895.30	90	10,672.00
R214	On 07/11/2019	Bond Future	9.87003	71.53496		9.83945	71.74055			13.47	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.92291	72.93590		9.89106	73.14799			14.38	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 :												4,024,021,246.62	57,786	1 239 840.00
Grand Total:												4,024,021,246.62	57,786	1 239 840.00