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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2019

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	95.54000	95.54000		95.33000	95.33000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	651.07000	651.07000		654.38500	654.38500			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	663.55400	663.55400		666.93200	666.93200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	675.53700	675.53700		678.97700	678.97700			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	688.17300	688.17300		691.67800	691.67800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	754.76600	754.76600		763.20500	763.20500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	769.23800	769.23800		777.83900	777.83900			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	783.13100	783.13100		791.88700	791.88700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	797.77900	797.77900		806.69900	806.69900			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	675.97500	675.97500		683.90100	683.90100			0.00	0.00	0	394.00
ALBI	On 07/11/2019	Index Future	688.93700	688.93700		697.01400	697.01400			0.00	0.00	0	216.00
ALBI	On 06/02/2020	Index Future	701.37900	701.37900		709.60200	709.60200			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	714.49800	714.49800		722.87500	722.87500			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	10.88773	78.77487		10.72357	79.74299				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.01575	76.49279		10.84518	77.47946				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.13884	77.87415		10.96196	78.87862				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.25519	75.53668		11.07183	76.56001				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	11.23772	80.03378		11.08358	81.06389				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.36544	77.30342		11.20526	78.35317				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.48356	78.69938		11.31762	79.76811				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.60026	75.90709		11.42822	76.99588				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	669.01400	669.01400		677.14600	677.14600				0.00	0.00	0	61.00
GOVI	On 07/11/2019	GOVI	681.84200	681.84200		690.12900	690.12900				0.00	0.00	0	1,020.00
GOVI	On 06/02/2020	GOVI	694.15600	694.15600		702.59300	702.59300				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	707.14000	707.14000		715.73500	715.73500				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.56675	136.56675		136.69516	136.69516				0.00	0.00	0	597.00
I2025	On 07/11/2019	Bond Future	139.22187	139.22187		139.35277	139.35277				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	140.29554	140.29554		140.42869	140.42869				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	142.95226	142.95226		143.08809	143.08809				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	102.77073	102.77073		103.02715	103.02715				0.00	0.00	0	454.00
I2029	On 07/11/2019	Bond Future	103.67472	103.67472		103.93605	103.93605				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	105.57185	105.57185		105.83797	105.83797				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	106.45824	106.45824		106.72947	106.72947				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	103.62489	103.62489		104.21612	104.21612				0.00	33,159,964.80	320	320.00
I2033	On 07/11/2019	Bond Future	104.46991	104.46991		105.07257	105.07257				0.00	33,430,371.20	320	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			106.38169		106.38169		106.99535	106.99535			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			107.20026		107.20026		107.82562	107.82562			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			121.60161		121.60161		121.94585	121.94585			0.00	0.00	0	3,406.00
I2038	On 07/11/2019	Bond Future			123.96587		123.96587		124.31674	124.31674			0.00	0.00	0	21,624.00
I2038	On 06/02/2020	Bond Future			124.57603		124.57603		124.93319	124.93319			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			126.93518		126.93518		127.29923	127.29923			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			114.51240		114.51240		114.92179	114.92179			0.00	171,768,600.00	1,500	7,052.00
I2046	On 07/11/2019	Bond Future			115.01972		115.01972		115.43690	115.43690			0.00	115,019,720.00	1,000	16,994.00
I2046	On 06/02/2020	Bond Future			117.12432		117.12432		117.54925	117.54925			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			117.59384		117.59384		118.02686	118.02686			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			117.86341		117.86341		118.33336	118.33336			0.00	0.00	0	5,822.00
I2050	On 07/11/2019	Bond Future			120.15501		120.15501		120.63376	120.63376			0.00	0.00	0	12,746.00
I2050	On 06/02/2020	Bond Future			120.51809		120.51809		121.00568	121.00568			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			122.80015		122.80015		123.29711	123.29711			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			261.73300		261.73300		262.15300	262.15300			0.00	0.00	0	119.00
IGOV	On 07/11/2019	Index Future			266.82100		266.82100		267.24900	267.24900			0.00	80,046,300.00	30	934.00
IGOV	On 06/02/2020	Index Future			271.70400		271.70400		272.14000	272.14000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			276.84900		276.84900		277.29300	277.29300			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			8.34360		113.00009		8.17359	113.99684		5.77	0.00	404,653,322.29	3,581	59,760.00
R186	On 01/08/2019	Bond Future	7.75	Call	0.00000	0.00000		0.61000	0.00061		0.000	5.60	0.00	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	2.28000	0.00228		59.72000	0.05972		2.280	5.77	0.01	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	236.88000	0.23688		860.35000	0.86035		236.880	6.04	0.39	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	4.66000	0.00466		0.38000	0.00038		4.660	6.52	0.01	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	4,021.67000	4.02167		5,018.42000	5.01842		4,021.670	6.84	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	6.84	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.40268		115.16680		8.22361	116.18263		5.73	0.00	430,378,331.60	3,737	149,521.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,093.34000	2.09334		1,527.47000	1.52747		2,093.340	5.87	0.62	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,012.26000	1.01226		1,481.27000	1.48127		1,012.260	5.89	0.40	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	814.76000	0.81476		545.55000	0.54555		814.760	6.42	0.31	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.45636		111.94237		8.26823	112.97655		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.50063		114.03695		8.30271	115.09057		6.22	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	303.48469		303.48469		303.69466	303.69466			0.00	0.00	0	762.00
R197	On 07/11/2019	Bond Future	309.38502		309.38502		309.59893	309.59893			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future	307.38786		307.38786		307.60556	307.60556			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future	313.20914		313.20914		313.43120	313.43120			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	233.71374		233.71374		233.69097	233.69097			0.00	0.00	0	1,628.00
R202	On 07/11/2019	Bond Future	238.25782		238.25782		238.23413	238.23413			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future	238.54977		238.54977		238.52565	238.52565			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future	243.06710		243.06710		243.04277	243.04277			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	7.43622		104.30789		7.29054	104.76124		2.11	0.00	130,697,786.17	1,253	34,410.00
R2023	On 07/11/2019	Bond Future	7.46088		102.37753		7.30166	102.83957		2.55	0.00	169,230,057.09	1,653	52,086.00
R2023	On 06/02/2020	Bond Future	7.48083		104.22642		7.30668	104.69676		2.61	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future	7.46443		102.24271		7.27319	102.72194		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	9.02917		93.24535		8.82436	94.56394		8.42	0.00	40,654,972.60	436	7,346.00
R2030	On 01/08/2019	Bond Future	8.35	Call	0.00000	0.00000	0.41000	0.00041	0.000	7.90	0.00	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	3.58000	0.00358	105.84000	0.10584	3.580	8.33	0.01	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	280.33000	0.28033	39.93000	0.03993	280.330	8.87	0.38	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	915.65000	0.91565	2,102.18000	2.10218	915.650	9.00	0.76	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,279.16000	1.27916	2,532.07000	2.53207	1,279.160	9.13	0.87	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	0.07000	0.00007	0.00000	0.00000	0.070	9.86	0.00	0.00	0	4,771.00
R2030	On 01/08/2019	Bond Future	9.69	Put	0.06000	0.00006	0.00000	0.00000	0.060	9.88	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future	9.09795		95.03320		8.88491	96.37708		8.39	0.00	41,434,475.20	436	71,178.00
R2030	On 07/11/2019	Bond Future	8.60	Call	559.51000	0.55951	951.91000	0.95191	559.510	8.25	0.23	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,252.92000	2.25292	1,570.15000	1.57015	2,252.920	8.60	0.58	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,787.44000	1.78744	2,561.19000	2.56119	1,787.440	8.80	0.51	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	569.95000	0.56995	354.08000	0.35408	569.950	9.88	0.20	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future	9.16284		92.74076		8.94159	94.10885		8.81	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future	9.22350		94.47620		8.99366	95.86997		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
R2032	On 01/08/2019	Bond Future	9.38479		94.56340		9.20010	95.84848		9.41	0.00	123,972,617.40	1,311	22,951.00
R2032	On 07/11/2019	Bond Future	9.46249		92.21689		9.27079	93.52662		9.74	0.00	0.00	0	47,314.00
R2032	On 06/02/2020	Bond Future	9.53426		93.88225		9.33577	95.21556		9.75	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future	9.60043		91.47825		9.39482	92.83665		10.84	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			9.63988		97.71995		9.46525	99.06436		10.18	0.00	0.00	0	73,166.00
R2035	On 07/11/2019	Bond Future			9.72179		95.09274		9.54086	96.46292		10.58	0.00	0.00	0	89,532.00
R2035	On 07/11/2019	Bond Future	8.92	Call	301.18000		0.30118		515.71000	0.51571	301.180	10.08	0.12	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,556.61000		1.55661		2,186.77000	2.18677	1,556.610	10.97	0.40	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,084.05000		1.08405		767.77000	0.76777	1,084.050	12.41	0.27	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.79999		96.81010		9.61285	98.20494		10.62	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.86644		94.11671		9.67309	95.53777		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			9.75968		89.66782		9.59513	90.93919		11.28	0.00	0.00	0	43,753.00
R2037	On 07/11/2019	Bond Future			9.83700		91.38709		9.66683	92.68290		11.23	0.00	0.00	0	62,273.00
R2037	On 06/02/2020	Bond Future			9.91013		88.77824		9.73443	90.09737		11.81	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.97966		90.43959		9.79828	91.78351		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			9.87471		92.51522		9.71517	93.83650		11.73	0.00	0.00	0	21,345.00
R2040	On 07/11/2019	Bond Future			9.95252		94.28911		9.78763	95.63564		11.69	0.00	0.00	0	40,301.00
R2040	On 07/11/2019	Bond Future	9.30	Call	486.97000		0.48697		770.32000	0.77032	486.970	10.87	0.17	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,807.08000		1.80708		2,457.44000	2.45744	1,807.080	11.77	0.43	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.02612		91.48213		9.85594	92.85298		12.32	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.09616		93.19407		9.92058	94.59064		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			9.92958		89.36740		9.78005	90.62400		12.39	0.00	19,839,562.80	222	23,935.00
R2044	On 01/08/2019	Bond Future	9.36	Call	0.05000		0.00005		3.02000	0.00302	0.050	11.56	0.00	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	0.11000		0.00011		5.47000	0.00547	0.110	11.64	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	94.80000		0.09480		464.70000	0.46470	94.800	12.37	0.13	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	333.26000		0.33326		1,023.26000	1.02326	333.260	12.60	0.35	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	22.00000		0.02200		4.44000	0.00444	22.000	13.58	0.04	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	0.60000		0.00060		0.11000	0.00011	0.600	14.23	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.00514		91.08099		9.85071	92.36163		12.36	0.00	116,128,262.25	1,275	36,426.00
R2044	On 07/11/2019	Bond Future	9.19	Call	282.03000		0.28203		459.99000	0.45999	282.030	11.22	0.11	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,473.68000		1.47368		2,011.29000	2.01129	1,473.680	12.34	0.37	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,106.18000		1.10618		821.03000	0.82103	1,106.180	14.01	0.26	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.07652		88.34132		9.91726	89.64505		13.06	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	593.62000		0.59362		826.64000	0.82664	593.620	11.96	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,196.01000		2.19601		2,752.41000	2.75241	2,196.010	13.05	0.39	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,652.12000		1.65212		1,342.22000	1.34222	1,652.120	15.02	0.26	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.14438		89.99447		9.98019	91.32274		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

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			9.91460		92.76191		9.75499	94.14395		12.28	0.00	71,983,242.16	776	27,029.00
R2048	On 07/11/2019	Bond Future			9.99119		90.10310		9.82629	91.51162		12.84	0.00	69,920,005.60	776	91,792.00
R2048	On 06/02/2020	Bond Future			10.06394		91.73035		9.89385	93.16425		12.95	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			10.12625		89.00539		9.95107	90.46613		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			6.26600		100.82109		6.26035	100.82355		0.14	0.00	0.00	0	2,784.00
R207	On 07/11/2019	Bond Future			4.83279		102.75427		4.81897	102.75673		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			6.29092		103.05872		6.28941	103.06107		0.53	0.00	7,007,992.96	68	2,868.00
R208	On 07/11/2019	Bond Future			6.10150		101.63141		6.09972	101.63375		0.67	0.00	6,910,935.88	68	10,137.00
R208	On 06/02/2020	Bond Future			5.82126		103.46679		5.81911	103.46914		0.63	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.30735		101.99846		5.30447	102.00095		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			9.64446		74.30904		9.47983	75.38837		11.61	0.00	0.00	0	64,725.00
R209	On 01/08/2019	Bond Future	10.46	Put	0.01000		0.00001		0.00000	0.00000	0.010	13.73	0.00	0.00	0	7,541.00
R209	On 07/11/2019	Bond Future			9.71673		72.58251		9.54673	73.68258		12.11	0.00	0.00	0	86,612.00
R209	On 07/11/2019	Bond Future	8.92	Call	241.48000		0.24148		407.67000	0.40767	241.480	11.02	0.12	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	863.72000		0.86372		1,254.89000	1.25489	863.720	11.86	0.30	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,770.37000		1.77037		1,323.18000	1.32318	1,770.370	12.55	0.46	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.78316		73.89333		9.60802	75.01318		12.23	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.84464		72.12396		9.66418	73.26481		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			191.53109		191.53109		191.51335	191.51335			0.00	68,951,192.40	360	360.00
R210	On 07/11/2019	Bond Future			192.64869		192.64869		192.63053	192.63053			0.00	69,353,528.40	360	2,132.00
R210	On 06/02/2020	Bond Future			196.17407		196.17407		196.15548	196.15548			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			197.23827		197.23827		197.21952	197.21952			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	160.60513		160.60513		160.70896	160.70896			0.00	160,605,130.00	1,000	5,006.00
R212	On 07/11/2019	Bond Future	163.72766		163.72766		163.83343	163.83343			0.00	163,727,660.00	1,000	3,684.00
R212	On 06/02/2020	Bond Future	164.47784		164.47784		164.58544	164.58544			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.59256		167.59256		167.70237	167.70237			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	9.24445		87.27139		9.04967	88.50184		9.02	0.00	0.00	0	14,755.00
R213	On 07/11/2019	Bond Future	9.31982		85.39477		9.11765	86.64874		9.39	0.00	0.00	0	22,684.00
R213	On 06/02/2020	Bond Future	9.39182		86.93694		9.18231	88.21354		9.51	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.45141		85.01050		9.23448	86.31105		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	9.89457		72.76519		9.73998	73.81191		12.71	0.00	28,378,424.10	390	10,386.00
R214	On 07/11/2019	Bond Future	9.97083		70.86399		9.81128	71.93078		13.25	0.00	27,636,956.10	390	15,483.00
R214	On 06/02/2020	Bond Future	10.04323		72.14377		9.87882	73.22977		13.32	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.10525		70.19432		9.93605	71.30070		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 :												2,584,889,411.00	22,262	1 442 535.00
Grand Total:												2,584,889,411.00	22,262	1 442 535.00