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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2019

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	95.62000	95.62000		95.57000	95.57000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	661.23800	661.23800		662.45000	662.45000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	672.92500	672.92500		674.15700	674.15700			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	685.01300	685.01300		686.26700	686.26700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	766.07000	766.07000		769.22200	769.22200			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	779.61100	779.61100		782.81600	782.81600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	793.61500	793.61500		796.87700	796.87700			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	686.65900	686.65900		689.74000	689.74000			0.00	48,066,130.00	7	226.00
ALBI	On 06/02/2020	Index Future	698.79600	698.79600		701.92900	701.92900			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	711.34900	711.34900		714.53800	714.53800			0.00	0.00	0	0.00
E170	On 01/08/2021	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
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	10.89500	78.73240		10.89500	78.73240				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.05045	76.29432		10.98431	76.67327				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.18011	77.64254		11.11151	78.02810				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.30829	75.24405		11.23714	75.63653				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	11.25000	79.95269		11.25000	79.95269				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.38426	77.18165		11.31808	77.61130				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.50779	78.54542		11.43921	78.98256				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.63476	75.69190		11.56361	76.13684				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 07/11/2019	GOVI	679.67900	679.67900		682.84300	682.84300				0.00	0.00	0	1,171.00
GOVI	On 06/02/2020	GOVI	691.69200	691.69200		694.91100	694.91100				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	704.11700	704.11700		707.39300	707.39300				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.65288	135.65288		135.65288	135.65288				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.20926	138.20926		138.21201	138.21201				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	139.21116	139.21116		139.21383	139.21383				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.74387	141.74387		141.74657	141.74657				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	102.19708	102.19708		102.19708	102.19708				0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	102.96726	102.96726		102.96882	102.96882				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.81176	104.81176		104.81322	104.81322				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.60625	105.60625		105.60769	105.60769				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	103.02976	103.02976		103.02976	103.02976				0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	103.95163	103.95163		103.95294	103.95294				0.00	0.00	0	6,140.00
I2033	On 06/02/2020	Bond Future	105.81370	105.81370		105.81500	105.81500				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	106.54368	106.54368		106.54486	106.54486				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

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
I2038	On 01/08/2019	Bond Future			119.66698		119.66698		119.66698	119.66698			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future			122.13331		122.13331		122.13470	122.13470			0.00	14,655,997.20	120	21,624.00
I2038	On 06/02/2020	Bond Future			122.66302		122.66302		122.66424	122.66424			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			124.89464		124.89464		124.89587	124.89587			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			113.05878		113.05878		113.05878	113.05878			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future			113.08284		113.08284		113.71399	113.71399			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			115.10839		115.10839		115.75093	115.75093			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			115.45467		115.45467		116.10879	116.10879			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			116.31979		116.31979		116.31979	116.31979			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future			118.18477		118.18477		118.90688	118.90688			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future			118.46660		118.46660		119.20157	119.20157			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			120.62190		120.62190		121.37017	121.37017			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 07/11/2019	Index Future			264.72500		264.72500		265.07100	265.07100			0.00	0.00	0	1,016.00
IGOV	On 06/02/2020	Index Future			269.46800		269.46800		269.81900	269.81900			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			274.37100		274.37100		274.72800	274.72800			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			8.37500		112.81725		8.37500	112.81725		5.91	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future			8.49289		114.65954		8.42518	115.04000		5.84	0.00	373,331,462.24	3,256	138,211.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,345.66000		2.34566		2,114.24000	2.11424	2,345.660	5.81	0.68	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	745.64000		0.74564		902.26000	0.90226	745.640	5.83	0.34	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Call	785.89000		0.78589		947.58000	0.94758	785.890	5.84	0.35	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Put	2,158.52000		2.15852		1,939.75000	1.93975	2,158.520	5.84	0.65	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	877.57000		0.87757		771.56000	0.77156	877.570	6.25	0.35	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.55912		111.38267		8.48798	111.76976		6.24	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	911.51000		0.91151		1,050.71000	1.05071	911.510	5.93	0.31	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	2,141.65000		2.14165		1,963.55000	1.96355	2,141.650	6.24	0.52	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	1,138.71000		1.13871		1,035.02000	1.03502	1,138.710	6.75	0.32	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.62467		113.38314		8.54981	113.77713		5.99	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	352.68000		0.35268		418.78000	0.41878	352.680	5.03	0.14	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,491.81000		1.49181		1,660.64000	1.66064	1,491.810	5.78	0.38	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,814.60000		1.81460		1,678.55000	1.67855	1,814.600	6.48	0.39	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

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/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	303.34414		303.34414		303.34414	303.34414			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future	309.13453		309.13453		309.14341	309.14341			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future	307.01535		307.01535		307.02410	307.02410			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future	312.60089		312.60089		312.60959	312.60959			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	231.89263		231.89263		231.89263	231.89263			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future	236.32674		236.32674		236.32958	236.32958			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future	236.49332		236.49332		236.49614	236.49614			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future	240.79580		240.79580		240.79862	240.79862			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	7.48500	104.15664		7.48500	104.15664			2.15	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future	7.56743	102.06978		7.50779	102.24190			2.61	0.00	11,227,675.80	110	52,535.00
R2023	On 06/02/2020	Bond Future	7.61213	103.87359		7.54690	104.04868			2.68	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future	7.63905	101.80759		7.56743	101.98577			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	9.02000	93.30386		9.02000	93.30386			8.58	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	9.16406	94.62133		9.08685	95.10259			8.38	0.00	0.00	0	69,913.00
R2030	On 07/11/2019	Bond Future	8.60	Call	374.26000	0.37426	488.78000	0.48878	374.260	7.95	0.18	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,366.93000	2.36693	2,103.40000	2.10340	2,366.930	8.33	0.62	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,437.55000	1.43755	1,700.73000	1.70073	1,437.550	8.49	0.47	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	529.19000	0.52919	457.31000	0.45731	529.190	9.48	0.20	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future	9.23750	92.28503		9.15729	92.77475			9.04	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	529.59000	0.52959	637.52000	0.63752	529.590	8.35	0.18	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,728.40000	1.72840	1,959.18000	1.95918	1,728.400	9.04	0.42	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	9.31272	93.94249		9.22938	94.44090			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	9.37500	94.63090		9.37500	94.63090			9.62	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future	9.51170	91.88481		9.43994	92.36962			9.65	0.00	0.00	0	50,143.00
R2032	On 06/02/2020	Bond Future	9.59062	93.50851		9.51630	94.00179			10.01	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future	9.66940	91.02876		9.59239	91.53085			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	9.66000	97.56685		9.66000	97.56685			10.44	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	9.77565	94.69047		9.70921	95.18706			10.49	0.00	0.00	0	91,959.00
R2035	On 07/11/2019	Bond Future	8.92	Call	129.68000	0.12968	179.09000	0.17909	129.680	8.97	0.07	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,151.54000	1.15154	1,368.44000	1.36844	1,151.540	10.17	0.36	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	909.59000	0.90959	810.91000	0.81091	909.590	11.27	0.27	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future	9.86073	96.36387		9.79198	96.86918			10.92	0.00	0.00	0	0.00

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R2035	On 07/05/2020	Bond Future			9.93890		93.59223		9.86784	94.10653		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			9.76500		89.62716		9.76500	89.62716		11.55	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.86500		91.17656		9.79864	91.67673		11.09	0.00	96,008,917.68	1,053	62,198.00
R2037	On 06/02/2020	Bond Future			9.94379		88.52886		9.87525	89.03778		12.10	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.02357		90.11881		9.95278	90.63683		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			9.88500		92.43102		9.88500	92.43102		11.98	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.97518		94.10648		9.90885	94.64271		11.50	0.00	3,858,365.68	41	44,699.00
R2040	On 07/11/2019	Bond Future	9.30	Call	304.89000		0.30489		399.38000	0.39938	304.890	10.05	0.13	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,510.38000		1.51038		1,772.51000	1.77251	1,510.380	11.20	0.41	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.05407		91.26007		9.98559	91.80568		12.59	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.13380		92.89904		10.06311	93.45438		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			9.95500		89.15668		9.95500	89.15668		12.62	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future			10.03297		90.85345		9.96667	91.39715		12.12	0.00	18,806,664.15	207	37,706.00
R2044	On 07/11/2019	Bond Future	9.19	Call	153.35000		0.15335		210.37000	0.21037	153.350	10.38	0.07	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,171.87000		1.17187		1,398.41000	1.39841	1,171.870	11.70	0.34	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	930.60000		0.93060		831.67000	0.83167	930.600	13.16	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.10957		88.07474		10.04116	88.62803		13.27	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	468.90000		0.46890		560.47000	0.56047	468.900	11.66	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,979.22000		1.97922		2,217.86000	2.21786	1,979.220	12.91	0.37	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,585.04000		1.58504		1,466.77000	1.46677	1,585.040	14.75	0.27	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.18682		89.65651		10.11625	90.21968		13.13	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,081.69000		1.08169		1,224.82000	1.22482	1,081.690	11.70	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,979.25000		2.97925		3,250.92000	3.25092	2,979.250	12.71	0.43	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,894.00000		1.89400		1,770.35000	1.77035	1,894.000	14.36	0.26	0.00	0	556.00
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			9.94000		92.54538		9.94000	92.54538		12.41	0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			10.01892		89.87002		9.95259	90.42934		12.51	0.00	0.00	0	88,756.00
R2048	On 06/02/2020	Bond Future			10.09677		91.45821		10.02831	92.02738		13.07	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.16819		88.66187		10.09763	89.24116		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			6.82500		100.57831		6.82500	100.57831		0.14	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			6.58142		102.44281		6.45469	102.46532		0.06	0.00	0.00	0	3,801.00
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

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
R208	On 01/08/2019	Bond Future			6.77500		102.31039		6.77500	102.31039		0.54	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.76816		100.75938		6.76770	100.75998		0.69	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.67598		102.53998		6.67550	102.54050		0.64	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.49777		100.97871		6.49719	100.97920		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			9.65500		74.24073		9.65500	74.24073		11.76	0.00	0.00	0	0.00
R209	On 07/11/2019	Bond Future			9.75517		72.33711		9.68887	72.76114		12.02	0.00	45,644,716.41	631	91,365.00
R209	On 07/11/2019	Bond Future	8.92	Call	150.26000		0.15026		201.89000	0.20189	150.260	10.58	0.09	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	651.94000		0.65194		794.66000	0.79466	651.940	11.34	0.27	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,716.67000		1.71667		1,549.29000	1.54929	1,716.670	12.05	0.48	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.82724		73.61540		9.75891	74.04689		12.51	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.89879		71.78667		9.82835	72.22588		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			190.22346		190.22346		190.22346	190.22346			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			190.52041		190.52041		190.81638	190.81638			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.93312		193.93312		194.23421	194.23421			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.81173		194.81173		195.11817	195.11817			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			160.35424		160.35424		160.35424	160.35424			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			163.52944		163.52944		163.41858	163.41858			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			164.21299		164.21299		164.10000	164.10000			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			167.20055		167.20055		167.08544	167.08544			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			9.22000		87.42454		9.22000	87.42454		9.19	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.36952		85.09027		9.29252	85.56266		9.41	0.00	0.00	0	21,854.00
R213	On 06/02/2020	Bond Future			9.44883		86.59397		9.36901	87.07469		9.75	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.52113		84.59810		9.43846	85.08739		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

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
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	9.91000		72.66206		9.91000	72.66206		12.78	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.99342		70.71502		9.92716	71.15343		13.00	0.00	0.00	0	16,090.00
R214	On 06/02/2020	Bond Future	10.07072		71.96478		10.00242	72.41084		13.54	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.14168		69.95972		10.07134	70.41383		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 :												611,599,929.16	5,425	991 827.00
Grand Total:												611,599,929.16	5,425	991 827.00