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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2019

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	95.04000	95.04000		95.04000	95.04000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	658.41500	658.41500		658.48500	658.48500			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	671.24300	671.24300		671.31400	671.31400			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	683.62600	683.62600		683.69800	683.69800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	696.61100	696.61100		696.68600	696.68600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	770.06900	770.06900		769.73900	769.73900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	785.07200	785.07200		784.73600	784.73600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	799.55500	799.55500		799.21200	799.21200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	814.74200	814.74200		814.39400	814.39400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	689.67400	689.67400		689.07600	689.07600			0.00	0.00	0	970.00
ALBI	On 07/11/2019	Index Future	703.11000	703.11000		702.50200	702.50200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	716.08100	716.08100		715.46100	715.46100			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	729.68300	729.68300		729.05200	729.05200			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	10.63229	80.28904		10.64583	80.20769				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.74628	78.06010		10.76034	77.97717				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.85420	79.50008		10.86877	79.41563				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.95627	77.21532		10.97134	77.12940				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	10.99741	81.64986		11.01601	81.52276				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.11202	78.97543		11.13133	78.84587				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.21642	80.43235		11.23641	80.30039				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.31984	77.69545		11.34051	77.56120				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	682.98600	682.98600		682.37600	682.37600				0.00	1,038,138,720.00	152	286.00
GOVI	On 07/11/2019	GOVI	696.29300	696.29300		695.67000	695.67000				0.00	1,044,439,500.00	150	194.00
GOVI	On 06/02/2020	GOVI	709.13700	709.13700		708.50300	708.50300				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	722.60700	722.60700		721.96200	721.96200				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.81409	136.81409		136.77680	136.77680				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.51615	139.51615		139.47810	139.47810				0.00	0.00	0	340.00
I2025	On 06/02/2020	Bond Future	140.64898	140.64898		140.61018	140.61018				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	143.35301	143.35301		143.31377	143.31377				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	103.22027	103.22027		103.10240	103.10240				0.00	25,805,067.50	250	4,110.00
I2029	On 07/11/2019	Bond Future	104.16464	104.16464		104.04435	104.04435				0.00	26,041,160.00	250	400.00
I2029	On 06/02/2020	Bond Future	106.11093	106.11093		105.98846	105.98846				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	107.03805	107.03805		106.91341	106.91341				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	104.13880	104.13880		104.10895	104.10895				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.02555	105.02555		104.99509	104.99509				0.00	0.00	0	50.00

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			106.98806		106.98806		106.95698	106.95698			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			107.84866		107.84866		107.81727	107.81727			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			122.21095		122.21095		121.81542	121.81542			0.00	0.00	0	11,341.00
I2038	On 07/11/2019	Bond Future			124.62477		124.62477		124.22116	124.22116			0.00	0.00	0	2,272.00
I2038	On 06/02/2020	Bond Future			125.29497		125.29497		124.88408	124.88408			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			127.70390		127.70390		127.28525	127.28525			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			114.72832		114.72832		114.79985	114.79985			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			115.27495		115.27495		115.34786	115.34786			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.42876		117.42876		117.50312	117.50312			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			117.93774		117.93774		118.01358	118.01358			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			118.24293		118.24293		118.20799	118.20799			0.00	0.00	0	10,821.00
I2050	On 07/11/2019	Bond Future			120.57824		120.57824		120.54261	120.54261			0.00	0.00	0	3,348.00
I2050	On 06/02/2020	Bond Future			120.99518		120.99518		120.95907	120.95907			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			123.32151		123.32151		123.28479	123.28479			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			262.02300		262.02300		261.88900	261.88900			0.00	0.00	0	818.00
IGOV	On 07/11/2019	Index Future			267.19800		267.19800		267.06100	267.06100			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.19100		272.19100		272.05100	272.05100			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			277.42300		277.42300		277.28100	277.28100			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			8.02078		114.90255		8.02196	114.89552		5.84	0.00	344,707,650.00	3,000	105,736.00
R186	On 01/08/2019	Bond Future	7.75	Call	71.01000		0.07101		81.00000	0.08100	71.010	5.67	0.11	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	483.29000		0.48329		502.52000	0.50252	483.290	5.84	0.47	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,732.74000		1.73274		1,738.21000	1.73821	1,732.740	6.11	0.88	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	2.03000		0.00203		2.95000	0.00295	2.030	6.58	0.00	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,924.16000		5.92416		5,917.16000	5.91716	5,924.160	6.90	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	6.90	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.05654		117.14116		8.05777	117.13407		5.80	0.00	351,423,480.00	3,000	25,510.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,161.11000		1.16111		1,136.57000	1.13657	1,161.110	5.94	0.41	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	2,090.34000		2.09034		2,058.17000	2.05817	2,090.340	5.96	0.61	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	405.47000		0.40547		370.28000	0.37028	405.470	6.48	0.18	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.08481		113.99680		8.08611	113.98953		5.97	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.10375		116.16274		8.10507	116.15558		6.11	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			303.38567		303.38567		302.95636	302.95636			0.00	0.00	0	1,107.00
R197	On 07/11/2019	Bond Future			309.37757		309.37757		308.93965	308.93965			0.00	0.00	0	1,400.00
R197	On 06/02/2020	Bond Future			307.49774		307.49774		307.05174	307.05174			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			313.40984		313.40984		312.95573	312.95573			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			233.51598		233.51598		233.44854	233.44854			0.00	700,547.94	3	9,374.00
R202	On 07/11/2019	Bond Future			238.12794		238.12794		238.05899	238.05899			0.00	0.00	0	348.00
R202	On 06/02/2020	Bond Future			238.50854		238.50854		238.43828	238.43828			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			243.09402		243.09402		243.02284	243.02284			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			7.09742		105.36608		7.09185	105.38359		2.40	0.00	400,391,104.00	3,800	60,400.00
R2023	On 07/11/2019	Bond Future			7.07981		103.48771		7.07374	103.50551		2.60	0.00	675,671,258.59	6,529	7,020.00
R2023	On 06/02/2020	Bond Future			7.04935		105.39675		7.04269	105.41494		2.54	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.97909		103.46448		6.97169	103.48325		2.66	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			8.68837		95.45316		8.70049	95.37346		8.41	0.00	47,726,580.00	500	71,814.00
R2030	On 01/08/2019	Bond Future	8.35	Call	49.36000		0.04936		56.15000	0.05615	49.360	7.90	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	583.78000		0.58378		583.01000	0.58301	583.780	8.32	0.47	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	50.01000		0.05001		69.22000	0.06922	50.010	8.86	0.07	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	3,002.79000		3.00279		2,936.06000	2.93606	3,002.790	8.98	0.96	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	3,430.29000		3.43029		3,359.03000	3.35903	3,430.290	9.11	0.98	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	0.17000		0.00017		0.40000	0.00040	0.170	9.84	0.00	0.00	0	4,771.00
R2030	On 01/08/2019	Bond Future	9.69	Put	0.15000		0.00015		0.37000	0.00037	0.150	9.85	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.73892		97.31287		8.75152	97.23162		8.37	0.00	48,656,435.00	500	737.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,370.16000		1.37016		1,383.71000	1.38371	1,370.160	8.23	0.43	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	3,239.42000		3.23942		3,227.09000	3.22709	3,239.420	8.78	0.70	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	277.25000		0.27725		310.03000	0.31003	277.250	9.85	0.11	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.78408		95.09907		8.79715	95.01638		8.69	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			8.82569		96.90604		8.83923	96.82197		9.14	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			9.03948		96.98644		9.05146	96.90090		9.31	0.00	0.00	0	49,385.00
R2032	On 07/11/2019	Bond Future			9.09996		94.71571		9.11238	94.62855		9.63	0.00	0.00	0	23.00
R2032	On 06/02/2020	Bond Future			9.15360		96.46302		9.16646	96.37420		9.63	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.20221		94.13461		9.21548	94.04438		10.69	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

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R2035	On 01/08/2019	Bond Future			9.35516		99.92648		9.36727	99.83109		10.13	0.00	32,576,032.48	326	80,622.00
R2035	On 07/11/2019	Bond Future			9.42299		97.37146		9.43553	97.27419		10.53	0.00	109,737,635.42	1,127	1,186.00
R2035	On 07/11/2019	Bond Future	8.92	Call	671.62000		0.67162		708.59000	0.70859	671.620	9.51	0.23	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,666.60000		2.66660		2,690.75000	2.69075	2,666.600	10.56	0.56	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	578.96000		0.57896		645.51000	0.64551	578.960	11.82	0.17	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.48603		99.16766		9.49899	99.06862		10.56	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.53848		96.54598		9.55183	96.44529		11.80	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			9.48029		91.84273		9.49790	91.70330		11.22	0.00	8,174,002.97	89	61,731.00
R2037	On 07/11/2019	Bond Future			9.54450		93.63209		9.56270	93.48992		11.16	0.00	0.00	0	100.00
R2037	On 06/02/2020	Bond Future			9.60348		91.09987		9.62225	90.95514		11.73	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.65973		92.83093		9.67907	92.68362		12.54	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			9.62051		94.63472		9.63819	94.48482		11.67	0.00	3,880,023.52	41	41,019.00
R2040	On 07/11/2019	Bond Future			9.68633		96.47848		9.70459	96.32567		11.61	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,051.56000		1.05156		1,078.48000	1.07848	1,051.560	10.79	0.30	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,990.88000		2.99088		2,986.64000	2.98664	2,990.880	11.69	0.57	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.74694		93.74823		9.76577	93.59260		12.23	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.80488		95.52958		9.82425	95.37133		13.11	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			9.69028		91.39268		9.70790	91.24095		12.32	0.00	0.00	0	38,001.00
R2044	On 01/08/2019	Bond Future	9.36	Call	87.95000		0.08795		97.47000	0.09747	87.950	11.49	0.09	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	116.98000		0.11698		127.25000	0.12725	116.980	11.56	0.11	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,136.55000		1.13655		1,107.42000	1.10742	1,136.550	12.30	0.58	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,815.65000		1.81565		1,754.60000	1.75460	1,815.650	12.53	0.74	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	22.84000		0.02284		37.30000	0.03730	22.840	13.50	0.02	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	2.73000		0.00273		5.60000	0.00560	2.730	14.13	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.75472		93.17329		9.77291	93.01855		12.26	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	651.03000		0.65103		680.54000	0.68054	651.030	11.12	0.21	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,471.26000		2.47126		2,481.65000	2.48165	2,471.260	12.24	0.51	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	722.96000		0.72296		808.55000	0.80855	722.960	13.91	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.81404		90.50731		9.83277	90.34982		12.94	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,034.16000		1.03416		1,085.53000	1.08553	1,034.160	11.84	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,195.33000		3.19533		3,229.69000	3.22969	3,195.330	12.93	0.49	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,194.09000		1.19409		1,302.95000	1.30295	1,194.090	14.90	0.20	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.87072		92.22707		9.88998	92.06686		13.90	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			9.66483		94.94125		9.68692	94.74478		12.17	0.00	0.00	0	97,484.00

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 07/11/2019	Bond Future			9.72997		92.35254		9.75278	92.15217		12.72	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.79042		94.05623		9.81392	93.85221		12.82	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			9.84158		91.40083		9.86573	91.19320		14.46	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			6.12441		100.88278		6.10437	100.89151		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			4.30713		102.84826		4.25735	102.85718		0.05	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 01/08/2019	Bond Future			6.19791		103.20336		6.19255	103.21170		0.68	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			5.96577		101.81024		5.95934	101.81872		0.67	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.61862		103.68836		5.61070	103.69703		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.01232		102.25372		5.00186	102.26279		0.58	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			9.36435		76.15951		9.37629	76.07923		11.61	0.00	0.00	0	87,999.00
R209	On 01/08/2019	Bond Future	10.46	Put	0.16000		0.00016		0.42000	0.00042	0.160	13.63	0.00	0.00	0	7,541.00
R209	On 07/11/2019	Bond Future			9.42406		74.49158		9.43638	74.40974		12.10	0.00	0.00	0	4,530.00
R209	On 07/11/2019	Bond Future	8.92	Call	623.43000		0.62343		644.20000	0.64420	623.430	11.03	0.24	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	1,668.43000		1.66843		1,683.99000	1.68399	1,668.430	11.85	0.46	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,110.35000		1.11035		1,185.23000	1.18523	1,110.350	12.53	0.32	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.47726		75.86581		9.48995	75.78244		12.15	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.52620		74.15485		9.53924	74.07007		13.49	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			191.23281		191.23281		191.18059	191.18059			0.00	0.00	0	2,132.00
R210	On 07/11/2019	Bond Future			192.40318		192.40318		192.34992	192.34992			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			195.99824		195.99824		195.94408	195.94408			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			197.11555		197.11555		197.06061	197.06061			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			160.50161		160.50161		160.46410	160.46410			0.00	0.00	0	6,164.00

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 07/11/2019	Bond Future	163.67147	163.67147		163.63317	163.63317			0.00	0.00	0	1,526.00
R212		On 06/02/2020	Bond Future	164.48371	164.48371		164.44472	164.44472			0.00	0.00	0	0.00
R212		On 07/05/2020	Bond Future	167.64605	167.64605		167.60660	167.60660			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	8.88857	89.53771		8.90540	89.42871		9.04	0.00	107,445,252.00	1,200	17,741.00
R213		On 07/11/2019	Bond Future	8.94626	87.73135		8.96372	87.62023		9.40	0.00	105,277,620.00	1,200	4,290.00
R213		On 06/02/2020	Bond Future	8.99931	89.34977		9.01739	89.23662		9.39	0.00	0.00	0	0.00
R213		On 07/05/2020	Bond Future	9.04103	87.49343		9.05971	87.37832		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 01/08/2019	Bond Future	9.64982	74.43391		9.66688	74.31555		12.63	0.00	4,466,034.60	60	16,454.00
R214		On 07/11/2019	Bond Future	9.71503	72.58690		9.73262	72.46628		13.17	0.00	0.00	0	0.00
R214		On 06/02/2020	Bond Future	9.77552	73.92597		9.79363	73.80313		13.23	0.00	0.00	0	0.00
R214		On 07/05/2020	Bond Future	9.82673	72.03050		9.84534	71.90542		14.78	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 :												4,375,258,104.02	22,177	1 007 850.00
Grand Total:												4,375,258,104.02	22,177	1 007 850.00