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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.21000	95.21000		95.24000	95.24000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	656.04100	656.04100		656.26700	656.26700			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	668.62000	668.62000		668.85000	668.85000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.69500	680.69500		680.92900	680.92900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	693.42800	693.42800		693.66700	693.66700			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	766.97600	766.97600		768.39200	768.39200			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	781.68100	781.68100		783.12500	783.12500			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	795.79800	795.79800		797.26700	797.26700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	810.68500	810.68500		812.18200	812.18200			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	688.30200	688.30200		690.34500	690.34500			0.00	0.00	0	419.00
ALBI	On 07/11/2019	Index Future	701.49900	701.49900		703.58100	703.58100			0.00	0.00	0	216.00
ALBI	On 06/02/2020	Index Future	714.16800	714.16800		716.28700	716.28700			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	727.52700	727.52700		729.68700	729.68700			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	10.61947	80.36618		10.56779	80.67827				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.73706	78.11456		10.68341	78.43251				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.84987	79.52520		10.79428	79.84880				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.95567	77.21874		10.89804	77.54861				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	10.98952	81.70388		10.94791	81.98980				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.10755	79.00547		11.06436	79.29673				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.21646	80.43209		11.17175	80.72862				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.32339	77.67236		11.27705	77.97461				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	681.69500	681.69500		683.80500	683.80500				0.00	0.00	0	61.00
GOVI	On 07/11/2019	GOVI	694.76500	694.76500		696.91600	696.91600				0.00	0.00	0	1,020.00
GOVI	On 06/02/2020	GOVI	707.31200	707.31200		709.50100	709.50100				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	720.54400	720.54400		722.77400	722.77400				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.68288	136.68288		136.57537	136.57537				0.00	0.00	0	597.00
I2025	On 07/11/2019	Bond Future	139.34015	139.34015		139.23041	139.23041				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	140.41582	140.41582		140.30387	140.30387				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	143.07508	143.07508		142.96133	142.96133				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	103.28447	103.28447		103.07701	103.07701				0.00	0.00	0	454.00
I2029	On 07/11/2019	Bond Future	104.19838	104.19838		103.98672	103.98672				0.00	0.00	0	4,056.00
I2029	On 06/02/2020	Bond Future	106.10502	106.10502		105.88929	105.88929				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	107.00165	107.00165		106.78216	106.78216				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	104.44775	104.44775		104.41732	104.41732				0.00	0.00	0	320.00
I2033	On 07/11/2019	Bond Future	105.30865	105.30865		105.27750	105.27750				0.00	0.00	0	5,820.00

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			107.23559		107.23559		107.20372	107.20372			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			108.07049		108.07049		108.03831	108.03831			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			121.93373		121.93373		122.25494	122.25494			0.00	0.00	0	3,406.00
I2038	On 07/11/2019	Bond Future			124.30426		124.30426		124.63157	124.63157			0.00	0.00	0	10,207.00
I2038	On 06/02/2020	Bond Future			124.92051		124.92051		125.25375	125.25375			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			127.28633		127.28633		127.62604	127.62604			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			115.33328		115.33328		115.08696	115.08696			0.00	0.00	0	7,052.00
I2046	On 07/11/2019	Bond Future			115.85623		115.85623		115.60508	115.60508			0.00	0.00	0	10,604.00
I2046	On 06/02/2020	Bond Future			117.97615		117.97615		117.72016	117.72016			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			118.46191		118.46191		118.20150	118.20150			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			118.56333		118.56333		118.64876	118.64876			0.00	0.00	0	5,846.00
I2050	On 07/11/2019	Bond Future			120.86813		120.86813		120.95523	120.95523			0.00	0.00	0	10,936.00
I2050	On 06/02/2020	Bond Future			121.24420		121.24420		121.33283	121.33283			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			123.54041		123.54041		123.63089	123.63089			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			262.41400		262.41400		262.38100	262.38100			0.00	0.00	0	401.00
IGOV	On 07/11/2019	Index Future			267.51600		267.51600		267.48100	267.48100			0.00	0.00	0	635.00
IGOV	On 06/02/2020	Index Future			272.41100		272.41100		272.37600	272.37600			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			277.56900		277.56900		277.53400	277.53400			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			8.08373		114.52831		8.06000	114.66920		5.77	0.00	5,953,868,723.66	51,986	62,056.00
R186	On 01/08/2019	Bond Future	7.75	Call	6.36000		0.00636		14.38000	0.01438	6.360	5.60	0.02	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	191.51000		0.19151		265.49000	0.26549	191.510	5.77	0.31	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,325.13000		1.32513		1,464.95000	1.46495	1,325.130	6.04	0.90	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	0.14000		0.00014		0.22000	0.00022	0.140	6.52	0.00	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,549.89000		5.54989		5,690.78000	5.69078	5,549.890	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			8.12899		116.72421		8.10403	116.86763		5.73	0.00	5,314,920,178.14	45,534	148,192.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,274.98000		1.27498		1,235.85000	1.23585	1,274.980	5.87	0.45	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,780.36000		1.78036		1,887.07000	1.88707	1,780.360	5.89	0.57	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	436.64000		0.43664		425.07000	0.42507	436.640	6.42	0.19	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.16885		113.52786		8.14265	113.67379		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.19817		115.65228		8.17055	115.80130		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			303.66936		303.66936		303.47556	303.47556			0.00	0.00	0	1,100.00
R197	On 07/11/2019	Bond Future			309.57313		309.57313		309.37502	309.37502			0.00	0.00	0	1,445.00
R197	On 06/02/2020	Bond Future			307.57913		307.57913		307.37698	307.37698			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			313.40442		313.40442		313.19932	313.19932			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			234.19302		234.19302		234.12429	234.12429			0.00	0.00	0	2,268.00
R202	On 07/11/2019	Bond Future			238.74586		238.74586		238.67566	238.67566			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			239.04675		239.04675		238.97475	238.97475			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			243.57401		243.57401		243.50111	243.50111			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			7.22013		104.98125		7.21515	104.99683		2.11	0.00	3,156,366,262.50	30,066	33,419.00
R2023	On 07/11/2019	Bond Future			7.22473		103.06375		7.21933	103.07951		2.55	0.00	3,124,789,836.25	30,319	50,973.00
R2023	On 06/02/2020	Bond Future			7.22255		104.92496		7.21668	104.94090		2.61	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.18079		102.95450		7.17423	102.97104		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			8.75482		95.01727		8.72663	95.20186		8.42	0.00	3,133,099,460.98	32,974	8,007.00
R2030	On 01/08/2019	Bond Future	8.35	Call	3.14000		0.00314		7.73000	0.00773	3.140	7.90	0.01	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	241.93000		0.24193		332.88000	0.33288	241.930	8.33	0.32	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	22.72000		0.02272		21.58000	0.02158	22.720	8.87	0.04	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,548.12000		2.54812		2,732.62000	2.73262	2,548.120	9.00	0.98	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,982.51000		2.98251		3,167.26000	3.16726	2,982.510	9.13	0.99	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.86	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	9.88	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.81259		96.83912		8.78330	97.02710		8.39	0.00	2,157,188,237.12	22,276	65,318.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,127.36000		1.12736		1,204.88000	1.20488	1,127.360	8.25	0.38	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,378.22000		1.37822		1,306.17000	1.30617	1,378.220	8.60	0.41	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,867.57000		2.86757		2,997.78000	2.99778	2,867.570	8.80	0.66	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	301.20000		0.30120		281.52000	0.28152	301.200	9.88	0.12	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.86650		94.57921		8.83610	94.77052		8.81	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			8.91567		96.34917		8.88406	96.54431		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			9.09551		96.58730		9.05742	96.85839		9.41	0.00	0.00	0	25,122.00
R2032	On 07/11/2019	Bond Future			9.16228		94.27950		9.12277	94.55572		9.74	0.00	0.00	0	42,876.00
R2032	On 06/02/2020	Bond Future			9.22344		95.98205		9.18257	96.26309		9.75	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.27850		93.61752		9.23614	93.90415		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			9.35569		99.92230		9.30261	100.34204		10.18	0.00	2,102,664,958.90	21,043	73,166.00
R2035	On 07/11/2019	Bond Future			9.42739		97.33731		9.37245	97.76492		10.58	0.00	2,255,597,484.63	23,173	86,405.00
R2035	On 07/11/2019	Bond Future	8.92	Call	705.98000		0.70598		722.47000	0.72247	705.980	10.08	0.23	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,661.86000		2.66186		2,833.75000	2.83375	2,661.860	10.97	0.56	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	611.85000		0.61185		476.97000	0.47697	611.850	12.41	0.17	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.49552		99.09512		9.43874	99.53032		10.62	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.55192		96.44461		9.49325	96.88828		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			9.49062		91.76090		9.43764	92.18176		11.28	0.00	1,980,291,982.90	21,581	48,291.00
R2037	On 07/11/2019	Bond Future			9.55881		93.52028		9.50407	93.94909		11.23	0.00	2,166,116,725.36	23,162	66,781.00
R2037	On 06/02/2020	Bond Future			9.62293		90.94991		9.56646	91.38632		11.81	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.68323		92.65198		9.62494	93.09682		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			9.62071		94.63302		9.57278	95.04130		11.73	0.00	1,896,067,188.72	20,036	24,060.00
R2040	On 07/11/2019	Bond Future			9.69003		96.44749		9.64054	96.86343		11.69	0.00	1,615,784,799.97	16,753	40,919.00
R2040	On 07/11/2019	Bond Future	9.30	Call	994.11000		0.99411		1,114.38000	1.11438	994.110	10.87	0.29	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,912.01000		2.91201		3,150.47000	3.15047	2,912.010	11.77	0.57	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.75526		93.67941		9.70422	94.10284		12.32	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.81674		95.43264		9.76409	95.86420		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			9.68557		91.43331		9.64260	91.80539		12.39	0.00	1,562,778,134.52	17,092	24,028.00
R2044	On 01/08/2019	Bond Future	9.36	Call	21.90000		0.02190		49.62000	0.04962	21.900	11.56	0.04	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	34.25000		0.03425		72.50000	0.07250	34.250	11.64	0.05	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	926.21000		0.92621		1,202.32000	1.20232	926.210	12.37	0.61	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,661.85000		1.66185		1,995.16000	1.99516	1,661.850	12.60	0.81	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	1.94000		0.00194		1.72000	0.00172	1.940	13.58	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	0.05000		0.00005		0.05000	0.00005	0.050	14.23	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.75318		93.18641		9.70885	93.56546		12.36	0.00	1,616,318,281.45	17,345	35,990.00
R2044	On 07/11/2019	Bond Future	9.19	Call	616.11000		0.61611		689.36000	0.68936	616.110	11.22	0.20	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,418.25000		2.41825		2,606.17000	2.60617	2,418.250	12.34	0.51	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	675.12000		0.67512		607.90000	0.60790	675.120	14.01	0.17	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.81672		90.48475		9.77105	90.87052		13.06	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,011.11000		1.01111		1,083.40000	1.08340	1,011.110	11.96	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,155.73000		3.15573		3,324.70000	3.32470	3,155.730	13.05	0.49	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,172.08000		1.17208		1,082.37000	1.08237	1,172.080	15.02	0.20	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.87659		92.17819		9.82951	92.57147		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		9.67048	94.89093		9.62236	95.32106		12.28	0.00	3,559,833,238.95	37,515	27,599.00
R2048	On 07/11/2019	Bond Future		9.73903	92.27286		9.68937	92.71110		12.84	0.00	2,739,396,667.68	29,688	90,791.00
R2048	On 06/02/2020	Bond Future		9.80389	93.93919		9.75271	94.38530		12.95	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future		9.85845	91.25570		9.80575	91.71041		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		6.25472	100.82601		6.23777	100.83339		0.14	0.00	0.00	0	2,784.00
R207	On 07/11/2019	Bond Future		4.80520	102.75919		4.76379	102.76659		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		6.28791	103.06340		6.28342	103.07038		0.53	0.00	79,152,691.20	768	2,800.00
R208	On 07/11/2019	Bond Future		6.09794	101.63609		6.09264	101.64307		0.67	0.00	255,513,130.26	2,514	10,069.00
R208	On 06/02/2020	Bond Future		5.81695	103.47150		5.81054	103.47850		0.63	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future		5.30159	102.00344		5.29299	102.01086		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		9.37525	76.08622		9.32203	76.44505		11.61	0.00	344,290,145.50	4,525	64,725.00
R209	On 01/08/2019	Bond Future	10.46	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.73	0.00	0.00	0	7,541.00
R209	On 07/11/2019	Bond Future		9.43879	74.39375		9.38388	74.75937		12.11	0.00	236,274,550.00	3,176	86,612.00
R209	On 07/11/2019	Bond Future	8.92	Call	556.19000	0.55619	650.28000	0.65028	556.190	11.02	0.22	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	1,564.03000	1.56403	1,742.28000	1.74228	1,564.030	11.86	0.45	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,086.07000	1.08607	979.15000	0.97915	1,086.070	12.55	0.32	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future		9.49685	75.73716		9.44031	76.10935		12.23	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future		9.54965	74.00249		9.49140	74.38180		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		191.49563	191.49563		191.29666	191.29666			0.00	0.00	0	360.00
R210	On 07/11/2019	Bond Future		192.61252	192.61252		192.40932	192.40932			0.00	0.00	0	1,772.00
R210	On 06/02/2020	Bond Future		196.13689	196.13689		195.92973	195.92973			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future		197.20078	197.20078		196.99015	196.99015			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	160.69691		160.69691		160.66070	160.66070			0.00	0.00	0	5,006.00
R212	On 07/11/2019	Bond Future	163.82104		163.82104		163.78391	163.78391			0.00	0.00	0	2,684.00
R212	On 06/02/2020	Bond Future	164.57279		164.57279		164.53475	164.53475			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.68959		167.68959		167.65125	167.65125			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	8.96509		89.04362		8.92182	89.32255		9.02	0.00	0.00	0	14,755.00
R213	On 07/11/2019	Bond Future	9.02988		87.20089		8.98499	87.48512		9.39	0.00	0.00	0	19,684.00
R213	On 06/02/2020	Bond Future	9.09137		88.77568		9.04489	89.06490		9.51	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.14034		86.88375		9.09219	87.17864		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	9.64545		74.46427		9.60234	74.76494		12.71	0.00	115,345,154.23	1,549	10,433.00
R214	On 07/11/2019	Bond Future	9.71376		72.59563		9.66932	72.90188		13.25	0.00	83,847,952.65	1,155	15,140.00
R214	On 06/02/2020	Bond Future	9.77837		73.90661		9.73261	74.21836		13.32	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.83271		71.99027		9.78561	72.30811		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
<b>Total for Derivatives :</b>												<b>45,449,505,785.57</b>	<b>454,230</b>	<b>1 417 305.00</b>
<b>Grand Total:</b>												<b>45,449,505,785.57</b>	<b>454,230</b>	<b>1 417 305.00</b>