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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2019

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	95.33000	95.33000		95.21000	95.21000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	654.38500	654.38500		656.04100	656.04100			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	666.93200	666.93200		668.62000	668.62000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	678.97700	678.97700		680.69500	680.69500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.67800	691.67800		693.42800	693.42800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	763.20500	763.20500		766.97600	766.97600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	777.83900	777.83900		781.68100	781.68100			0.00	933,406,800.00	120	120.00
AL7T	On 06/02/2020	Index Future	791.88700	791.88700		795.79800	795.79800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	806.69900	806.69900		810.68500	810.68500			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	683.90100	683.90100		688.30200	688.30200			0.00	170,975,250.00	25	394.00
ALBI	On 07/11/2019	Index Future	697.01400	697.01400		701.49900	701.49900			0.00	257,895,180.00	37	216.00
ALBI	On 06/02/2020	Index Future	709.60200	709.60200		714.16800	714.16800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	722.87500	722.87500		727.52700	727.52700			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	10.72357	79.74299		10.61947	80.36618				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.84518	77.47946		10.73706	78.11456				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.96196	78.87862		10.84987	79.52520				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.07183	76.56001		10.95567	77.21874				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	11.08358	81.06389		10.98952	81.70388				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.20526	78.35317		11.10755	79.00547				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.31762	79.76811		11.21646	80.43209				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.42822	76.99588		11.32339	77.67236				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	677.14600	677.14600		681.69500	681.69500				0.00	0.00	0	61.00
GOVI	On 07/11/2019	GOVI	690.12900	690.12900		694.76500	694.76500				0.00	0.00	0	1,020.00
GOVI	On 06/02/2020	GOVI	702.59300	702.59300		707.31200	707.31200				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	715.73500	715.73500		720.54400	720.54400				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.69516	136.69516		136.68288	136.68288				0.00	0.00	0	597.00
I2025	On 07/11/2019	Bond Future	139.35277	139.35277		139.34015	139.34015				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	140.42869	140.42869		140.41582	140.41582				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	143.08809	143.08809		143.07508	143.07508				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	103.02715	103.02715		103.28447	103.28447				0.00	21,017,538.60	204	454.00
I2029	On 07/11/2019	Bond Future	103.93605	103.93605		104.19838	104.19838				0.00	21,202,954.20	204	4,260.00
I2029	On 06/02/2020	Bond Future	105.83797	105.83797		106.10502	106.10502				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	106.72947	106.72947		107.00165	107.00165				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	104.21612	104.21612		104.44775	104.44775				0.00	0.00	0	320.00
I2033	On 07/11/2019	Bond Future	105.07257	105.07257		105.30865	105.30865				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			106.99535		106.99535		107.23559	107.23559			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			107.82562		107.82562		108.07049	108.07049			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			121.94585		121.94585		121.93373	121.93373			0.00	121,945,850.00	1,000	3,406.00
I2038	On 07/11/2019	Bond Future			124.31674		124.31674		124.30426	124.30426			0.00	2,712,218,316.58	21,817	21,624.00
I2038	On 06/02/2020	Bond Future			124.93319		124.93319		124.92051	124.92051			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			127.29923		127.29923		127.28633	127.28633			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			114.92179		114.92179		115.33328	115.33328			0.00	7,814,681.72	68	7,052.00
I2046	On 07/11/2019	Bond Future			115.43690		115.43690		115.85623	115.85623			0.00	1,248,334,636.60	10,814	15,994.00
I2046	On 06/02/2020	Bond Future			117.54925		117.54925		117.97615	117.97615			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			118.02686		118.02686		118.46191	118.46191			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			118.33336		118.33336		118.56333	118.56333			0.00	2,840,000.64	24	5,822.00
I2050	On 07/11/2019	Bond Future			120.63376		120.63376		120.86813	120.86813			0.00	439,589,421.44	3,644	12,746.00
I2050	On 06/02/2020	Bond Future			121.00568		121.00568		121.24420	121.24420			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			123.29711		123.29711		123.54041	123.54041			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			262.15300		262.15300		262.41400	262.41400			0.00	783,837,470.00	299	119.00
IGOV	On 07/11/2019	Index Future			267.24900		267.24900		267.51600	267.51600			0.00	799,074,510.00	299	934.00
IGOV	On 06/02/2020	Index Future			272.14000		272.14000		272.41100	272.41100			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			277.29300		277.29300		277.56900	277.56900			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			8.17359		113.99684		8.08373	114.52831		5.77	0.00	916,648,590.44	8,041	59,760.00
R186	On 01/08/2019	Bond Future	7.75	Call	0.61000		0.00061		6.36000	0.00636	0.610	5.60	0.00	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	59.72000		0.05972		191.51000	0.19151	59.720	5.77	0.13	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	860.35000		0.86035		1,325.13000	1.32513	860.350	6.04	0.78	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	0.38000		0.00038		0.14000	0.00014	0.380	6.52	0.00	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,018.42000		5.01842		5,549.89000	5.54989	5,018.420	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			8.22361		116.18263		8.12899	116.72421		5.73	0.00	779,585,447.30	6,710	150,436.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,527.47000		1.52747		1,274.98000	1.27498	1,527.470	5.87	0.51	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,481.27000		1.48127		1,780.36000	1.78036	1,481.270	5.89	0.51	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	545.55000		0.54555		436.64000	0.43664	545.550	6.42	0.23	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.26823		112.97655		8.16885	113.52786		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.30271		115.09057		8.19817	115.65228		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			303.69466		303.69466		303.66936	303.66936			0.00	334,064,126.00	1,100	762.00
R197	On 07/11/2019	Bond Future			309.59893		309.59893		309.57313	309.57313			0.00	340,558,823.00	1,100	2,507.00
R197	On 06/02/2020	Bond Future			307.60556		307.60556		307.57913	307.57913			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			313.43120		313.43120		313.40442	313.40442			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			233.69097		233.69097		234.19302	234.19302			0.00	456,164,773.44	1,952	1,628.00
R202	On 07/11/2019	Bond Future			238.23413		238.23413		238.74586	238.74586			0.00	95,293,652.00	400	9,082.00
R202	On 06/02/2020	Bond Future			238.52565		238.52565		239.04675	239.04675			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			243.04277		243.04277		243.57401	243.57401			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			7.29054		104.76124		7.22013	104.98125		2.11	0.00	158,713,278.60	1,515	34,410.00
R2023	On 07/11/2019	Bond Future			7.30166		102.83957		7.22473	103.06375		2.55	0.00	128,857,981.21	1,253	51,686.00
R2023	On 06/02/2020	Bond Future			7.30668		104.69676		7.22255	104.92496		2.61	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.27319		102.72194		7.18079	102.95450		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			8.82436		94.56394		8.75482	95.01727		8.42	0.00	554,144,688.40	5,860	7,346.00
R2030	On 01/08/2019	Bond Future	8.35	Call	0.41000		0.00041		3.14000	0.00314	0.410	7.90	0.00	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	105.84000		0.10584		241.93000	0.24193	105.840	8.33	0.18	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	39.93000		0.03993		22.72000	0.02272	39.930	8.87	0.08	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,102.18000		2.10218		2,548.12000	2.54812	2,102.180	9.00	0.96	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,532.07000		2.53207		2,982.51000	2.98251	2,532.070	9.13	0.98	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			8.88491		96.37708		8.81259	96.83912		8.39	0.00	564,769,688.80	5,860	71,178.00
R2030	On 07/11/2019	Bond Future	8.60	Call	951.91000		0.95191		1,127.36000	1.12736	951.910	8.25	0.34	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,570.15000		1.57015		1,378.22000	1.37822	1,570.150	8.60	0.45	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,561.19000		2.56119		2,867.57000	2.86757	2,561.190	8.80	0.63	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	354.08000		0.35408		301.20000	0.30120	354.080	9.88	0.13	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.94159		94.10885		8.86650	94.57921		8.81	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			8.99366		95.86997		8.91567	96.34917		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			9.20010		95.84848		9.09551	96.58730		9.41	0.00	425,375,554.24	4,438	24,262.00
R2032	On 07/11/2019	Bond Future			9.27079		93.52662		9.16228	94.27950		9.74	0.00	415,071,139.56	4,438	47,314.00
R2032	On 06/02/2020	Bond Future			9.33577		95.21556		9.22344	95.98205		9.75	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.39482		92.83665		9.27850	93.61752		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			9.46525		99.06436		9.35569	99.92230		10.18	0.00	309,774,253.72	3,127	73,166.00
R2035	On 07/11/2019	Bond Future			9.54086		96.46292		9.42739	97.33731		10.58	0.00	301,639,550.84	3,127	89,532.00
R2035	On 07/11/2019	Bond Future	8.92	Call	515.71000		0.51571		705.98000	0.70598	515.710	10.08	0.19	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,186.77000		2.18677		2,661.86000	2.66186	2,186.770	10.97	0.50	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	767.77000		0.76777		611.85000	0.61185	767.770	12.41	0.21	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.61285		98.20494		9.49552	99.09512		10.62	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.67309		95.53777		9.55192	96.44461		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			9.59513		90.93919		9.49062	91.76090		11.28	0.00	415,410,219.92	4,568	43,753.00
R2037	On 07/11/2019	Bond Future			9.66683		92.68290		9.55881	93.52028		11.23	0.00	423,375,487.20	4,568	62,273.00
R2037	On 06/02/2020	Bond Future			9.73443		90.09737		9.62293	90.94991		11.81	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.79828		91.78351		9.68323	92.65198		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			9.71517		93.83650		9.62071	94.63302		11.73	0.00	451,541,238.00	4,812	21,345.00
R2040	On 07/11/2019	Bond Future			9.78763		95.63564		9.69003	96.44749		11.69	0.00	460,198,699.68	4,812	40,301.00
R2040	On 07/11/2019	Bond Future	9.30	Call	770.32000		0.77032		994.11000	0.99411	770.320	10.87	0.24	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,457.44000		2.45744		2,912.01000	2.91201	2,457.440	11.77	0.52	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.85594		92.85298		9.75526	93.67941		12.32	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.92058		94.59064		9.81674	95.43264		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			9.78005		90.62400		9.68557	91.43331		12.39	0.00	51,655,680.00	570	23,935.00
R2044	On 01/08/2019	Bond Future	9.36	Call	3.02000		0.00302		21.90000	0.02190	3.020	11.56	0.01	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	5.47000		0.00547		34.25000	0.03425	5.470	11.64	0.01	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	464.70000		0.46470		926.21000	0.92621	464.700	12.37	0.42	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,023.26000		1.02326		1,661.85000	1.66185	1,023.260	12.60	0.67	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	4.44000		0.00444		1.94000	0.00194	4.440	13.58	0.01	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	0.11000		0.00011		0.05000	0.00005	0.110	14.23	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.85071		92.36163		9.75318	93.18641		12.36	0.00	23,552,215.65	255	36,213.00
R2044	On 07/11/2019	Bond Future	9.19	Call	459.99000		0.45999		616.11000	0.61611	459.990	11.22	0.16	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,011.29000		2.01129		2,418.25000	2.41825	2,011.290	12.34	0.45	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	821.03000		0.82103		675.12000	0.67512	821.030	14.01	0.20	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.91726		89.64505		9.81672	90.48475		13.06	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	826.64000		0.82664		1,011.11000	1.01111	826.640	11.96	0.20	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,752.41000		2.75241		3,155.73000	3.15573	2,752.410	13.05	0.45	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,342.22000		1.34222		1,172.08000	1.17208	1,342.220	15.02	0.22	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.98019		91.32274		9.87659	92.17819		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		9.75499	94.14395		9.67048	94.89093		12.28	0.00	103,275,913.15	1,097	27,485.00
R2048	On 07/11/2019	Bond Future		9.82629	91.51162		9.73903	92.27286		12.84	0.00	95,995,689.38	1,049	91,428.00
R2048	On 06/02/2020	Bond Future		9.89385	93.16425		9.80389	93.93919		12.95	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future		9.95107	90.46613		9.85845	91.25570		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		6.26035	100.82355		6.25472	100.82601		0.14	0.00	3,024,706.50	30	2,784.00
R207	On 07/11/2019	Bond Future		4.81897	102.75673		4.80520	102.75919		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		6.28941	103.06107		6.28791	103.06340		0.53	0.00	206,740,506.42	2,006	2,868.00
R208	On 07/11/2019	Bond Future		6.09972	101.63375		6.09794	101.63609		0.67	0.00	6,911,095.00	68	10,137.00
R208	On 06/02/2020	Bond Future		5.81911	103.46914		5.81695	103.47150		0.63	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future		5.30447	102.00095		5.30159	102.00344		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		9.47983	75.38837		9.37525	76.08622		11.61	0.00	0.00	0	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		9.54673	73.68258		9.43879	74.39375		12.11	0.00	0.00	0	86,612.00
R209	On 07/11/2019	Bond Future	8.92	Call	407.67000	0.40767	556.19000	0.55619	407.670	11.02	0.18	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	1,254.89000	1.25489	1,564.03000	1.56403	1,254.890	11.86	0.39	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,323.18000	1.32318	1,086.07000	1.08607	1,323.180	12.55	0.37	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future		9.60802	75.01318		9.49685	75.73716		12.23	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future		9.66418	73.26481		9.54965	74.00249		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		191.51335	191.51335		191.49563	191.49563			0.00	0.00	0	360.00
R210	On 07/11/2019	Bond Future		192.63053	192.63053		192.61252	192.61252			0.00	0.00	0	1,772.00
R210	On 06/02/2020	Bond Future		196.15548	196.15548		196.13689	196.13689			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future		197.21952	197.21952		197.20078	197.20078			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	160.70896	160.70896		160.69691	160.69691			0.00	4,178,432.96	26	5,006.00
R212		On 07/11/2019	Bond Future	163.83343	163.83343		163.82104	163.82104			0.00	4,259,669.18	26	2,684.00
R212		On 06/02/2020	Bond Future	164.58544	164.58544		164.57279	164.57279			0.00	0.00	0	0.00
R212		On 07/05/2020	Bond Future	167.70237	167.70237		167.68959	167.68959			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	9.04967	88.50184		8.96509	89.04362		9.02	0.00	0.00	0	14,755.00
R213		On 07/11/2019	Bond Future	9.11765	86.64874		9.02988	87.20089		9.39	0.00	259,946,220.00	3,000	22,684.00
R213		On 06/02/2020	Bond Future	9.18231	88.21354		9.09137	88.77568		9.51	0.00	0.00	0	0.00
R213		On 07/05/2020	Bond Future	9.23448	86.31105		9.14034	86.88375		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	9.73998	73.81191		9.64545	74.46427		12.71	0.00	32,255,804.67	437	10,776.00
R214		On 07/11/2019	Bond Future	9.81128	71.93078		9.71376	72.59563		13.25	0.00	31,433,750.86	437	15,483.00
R214		On 06/02/2020	Bond Future	9.87882	73.22977		9.77837	73.90661		13.32	0.00	0.00	0	0.00
R214		On 07/05/2020	Bond Future	9.93605	71.30070		9.83271	71.99027		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>15,874,569,485.90</b>	<b>115,237</b>	<b>1 441 950.00</b>
<b>Grand Total:</b>												<b>15,874,569,485.90</b>	<b>115,237</b>	<b>1 441 950.00</b>