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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2019

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	95.07000	95.07000		95.14000	95.14000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	658.53500	658.53500		657.10000	657.10000			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	671.45900	671.45900		669.99600	669.99600			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	684.12800	684.12800		682.64100	682.64100			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	697.57300	697.57300		696.06000	696.06000			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	769.82000	769.82000		766.94900	766.94900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	784.92700	784.92700		782.00100	782.00100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	799.73800	799.73800		796.76000	796.76000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	815.45500	815.45500		812.42300	812.42300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	688.85500	688.85500		686.85500	686.85500			0.00	0.00	0	970.00
ALBI	On 07/11/2019	Index Future	702.37400	702.37400		700.33500	700.33500			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	715.62600	715.62600		713.55300	713.55300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	729.69000	729.69000		727.58000	727.58000			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	10.65178	80.17198		10.68316	79.98404				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.76463	77.95189		10.79721	77.76030				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.86745	79.42327		10.90119	79.22819				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.96090	77.18891		10.99582	76.99013				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	11.02703	81.44761		11.04331	81.33682				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.14105	78.78080		11.15795	78.66786				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.24131	80.26809		11.25878	80.15315				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.33739	77.58144		11.35545	77.46441				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	682.13300	682.13300		680.09000	680.09000				0.00	6,821,330.00	1	437.00
GOVI	On 07/11/2019	GOVI	695.52000	695.52000		693.43700	693.43700				0.00	0.00	0	44.00
GOVI	On 06/02/2020	GOVI	708.64400	708.64400		706.52400	706.52400				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	722.57000	722.57000		720.41300	720.41300				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.69642	136.69642		136.68443	136.68443				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.41562	139.41562		139.40347	139.40347				0.00	0.00	0	340.00
I2025	On 06/02/2020	Bond Future	140.60557	140.60557		140.59334	140.59334				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	143.40206	143.40206		143.38985	143.38985				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	103.09476	103.09476		103.08527	103.08527				0.00	0.00	0	4,110.00
I2029	On 07/11/2019	Bond Future	104.05129	104.05129		104.04163	104.04163				0.00	0.00	0	150.00
I2029	On 06/02/2020	Bond Future	106.03969	106.03969		106.02996	106.02996				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	107.03538	107.03538		107.02565	107.02565				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	104.04050	104.04050		104.03064	104.03064				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.94008	104.94008		104.93001	104.93001				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			106.94539		106.94539		106.93535	106.93535			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			107.87565		107.87565		107.86550	107.86550			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			121.62702		121.62702		121.61511	121.61511			0.00	0.00	0	11,341.00
I2038	On 07/11/2019	Bond Future			124.04662		124.04662		124.03435	124.03435			0.00	0.00	0	2,272.00
I2038	On 06/02/2020	Bond Future			124.75865		124.75865		124.74634	124.74634			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			127.23993		127.23993		127.22775	127.22775			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			114.57998		114.57998		114.56864	114.56864			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			115.13965		115.13965		115.12826	115.12826			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.34004		117.34004		117.32859	117.32859			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			117.92468		117.92468		117.91312	117.91312			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			117.95730		117.95730		117.94577	117.94577			0.00	0.00	0	10,821.00
I2050	On 07/11/2019	Bond Future			120.30376		120.30376		120.29216	120.29216			0.00	0.00	0	3,348.00
I2050	On 06/02/2020	Bond Future			120.76655		120.76655		120.75462	120.75462			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			123.16856		123.16856		123.15675	123.15675			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			261.70800		261.70800		261.63700	261.63700			0.00	0.00	0	816.00
IGOV	On 07/11/2019	Index Future			266.91400		266.91400		266.84200	266.84200			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.01400		272.01400		271.94100	271.94100			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			277.42200		277.42200		277.34900	277.34900			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			8.02704		114.86526		8.08803	114.50280		5.89	0.00	719,286,258.12	6,262	108,109.00
R186	On 01/08/2019	Bond Future	7.75	Call	85.87000		0.08587		68.77000	0.06877	85.870	5.72	0.12	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	505.86000		0.50586		403.68000	0.40368	505.860	5.89	0.46	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,722.02000		1.72202		1,458.85000	1.45885	1,722.020	6.15	0.86	19,261,399.22	196	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	4.06000		0.00406		13.58000	0.01358	4.060	6.63	0.01	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,886.94000		5.88694		5,525.00000	5.52500	5,886.940	6.97	1.00	22,439,471.21	196	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.97	0.00	0.00	196	6,000.00
R186	On 07/11/2019	Bond Future			8.06028		117.11959		8.12449	116.75005		5.83	0.00	754,015,920.42	6,438	22,510.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,148.95000		1.14895		1,327.00000	1.32700	1,148.950	5.80	0.41	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	2,055.76000		2.05576		1,857.75000	1.85775	2,055.760	5.82	0.61	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	377.21000		0.37721		458.84000	0.45884	377.210	6.23	0.17	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.08000		114.02372		8.14739	113.64737		6.15	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.08460		116.26663		8.15541	115.88309			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			302.93708		302.93708		302.91244	302.91244			0.00	0.00	0	1,107.00
R197	On 07/11/2019	Bond Future			308.96328		308.96328		308.93809	308.93809			0.00	0.00	0	1,400.00
R197	On 06/02/2020	Bond Future			307.20518		307.20518		307.18006	307.18006			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			313.31589		313.31589		313.29072	313.29072			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			233.43051		233.43051		233.40803	233.40803			0.00	2,801,166.12	12	9,374.00
R202	On 07/11/2019	Bond Future			238.07382		238.07382		238.05119	238.05119			0.00	0.00	0	348.00
R202	On 06/02/2020	Bond Future			238.55366		238.55366		238.53084	238.53084			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			243.29811		243.29811		243.27531	243.27531			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			7.08598		105.40205		7.15192	105.19494		2.35	0.00	405,587,088.40	3,848	64,146.00
R2023	On 07/11/2019	Bond Future			7.06232		103.53902		7.13435	103.32790		2.56	0.00	50,837,658.82	491	491.00
R2023	On 06/02/2020	Bond Future			7.01407		105.49318		7.09277	105.27822		2.60	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.91330		103.63151		6.99959	103.41250			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			8.69075		95.43750		8.75688	95.00380		8.60	0.00	6,680,625.00	70	72,557.00
R2030	On 01/08/2019	Bond Future	8.35	Call	69.17000		0.06917		55.51000	0.05551	69.170	8.10	0.09	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	633.56000		0.63356		506.02000	0.50602	633.560	8.51	0.47	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	72.42000		0.07242		151.87000	0.15187	72.420	9.05	0.08	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	3,002.83000		3.00283		2,625.83000	2.62583	3,002.830	9.17	0.95	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	3,425.20000		3.42520		3,030.89000	3.03089	3,425.200	9.30	0.97	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	0.53000		0.00053		2.54000	0.00254	0.530	10.06	0.00	2,492.77	29	4,771.00
R2030	On 01/08/2019	Bond Future	9.69	Put	0.48000		0.00048		2.35000	0.00235	0.480	10.08	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.73928		97.31054		8.80802	96.86842		8.56	0.00	2,238,142.42	23	237.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,425.35000		1.42535		1,265.66000	1.26566	1,425.350	8.42	0.43	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	3,288.96000		3.28896		3,013.92000	3.01392	3,288.960	8.97	0.69	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	305.69000		0.30569		373.77000	0.37377	305.690	10.04	0.11	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.77794		95.13794		8.84926	94.68764		8.97	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			8.80902		97.00969		8.88303	96.55068			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			9.04178		96.97001		9.10285	96.53519		9.65	0.00	1,745,460.18	18	49,385.00
R2032	On 07/11/2019	Bond Future			9.10040		94.71262		9.16374	94.26931		9.98	0.00	2,178,390.26	23	23.00
R2032	On 06/02/2020	Bond Future			9.14819		96.50042		9.21371	96.04885		9.97	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.18728		94.23626		9.25506	93.77598			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			9.37779		99.74833		9.40868	99.50594		10.45	0.00	26,134,062.46	262	80,460.00
R2035	On 07/11/2019	Bond Future			9.44464		97.20363		9.47662	96.95651		10.85	0.00	5,735,014.17	59	59.00
R2035	On 07/11/2019	Bond Future	8.92	Call	699.36000		0.69936		664.57000	0.66457	699.360	9.83	0.23	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,661.91000		2.66191		2,558.24000	2.55824	2,661.910	10.88	0.55	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	665.56000		0.66556		734.49000	0.73449	665.560	12.13	0.18	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.50297		99.03824		9.53600	98.78662		10.87	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.54743		96.47846		9.58150	96.22206			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			9.50346		91.65934		9.53944	91.37566		11.57	0.00	1,191,571.42	13	61,820.00
R2037	On 07/11/2019	Bond Future			9.56676		93.45825		9.60394	93.16901		11.49	0.00	9,345,825.00	100	100.00
R2037	On 06/02/2020	Bond Future			9.62131		90.96238		9.65964	90.66788		12.06	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.67006		92.75220		9.70957	92.45204			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			9.64880		94.39504		9.66969	94.21867		12.01	0.00	7,740,393.28	82	41,060.00
R2040	On 07/11/2019	Bond Future			9.71393		96.24765		9.73551	96.06779		11.95	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,064.64000		1.06464		1,039.47000	1.03947	1,064.640	11.13	0.29	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,954.14000		2.95414		2,888.19000	2.88819	2,954.140	12.02	0.56	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.77046		93.55390		9.79269	93.37081		12.57	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.82139		95.39467		9.84427	95.20823			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			9.71851		91.14978		9.74441	90.92788		12.68	0.00	0.00	0	38,001.00
R2044	On 01/08/2019	Bond Future	9.36	Call	100.60000		0.10060		112.86000	0.11286	100.600	11.87	0.09	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	130.38000		0.13038		143.44000	0.14344	130.380	11.94	0.12	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,087.45000		1.08745		1,056.61000	1.05661	1,087.450	12.66	0.53	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,717.47000		1.71747		1,647.43000	1.64743	1,717.470	12.89	0.69	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	47.67000		0.04767		84.48000	0.08448	47.670	13.85	0.04	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	7.97000		0.00797		18.15000	0.01815	7.970	14.51	0.01	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.78231		92.93875		9.80905	92.71240		12.63	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	671.50000		0.67150		647.67000	0.64767	671.500	11.49	0.21	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,453.62000		2.45362		2,377.62000	2.37762	2,453.620	12.61	0.49	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	832.79000		0.83279		905.05000	0.90505	832.790	14.26	0.19	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.83778		90.30777		9.86530	90.07738		13.32	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,081.88000		1.08188		1,047.14000	1.04714	1,081.880	12.23	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,218.07000		3.21807		3,133.83000	3.13383	3,218.070	13.31	0.48	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,319.11000		1.31911		1,390.89000	1.39089	1,319.110	15.26	0.21	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.88783		92.08472		9.91615	91.84993			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			9.69745		94.65138		9.72327	94.42307		12.55	0.00	307,616,985.00	3,250	97,499.00

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			9.76215		92.07008		9.78880	91.83731		13.11	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.81904		93.80787		9.84648	93.57086		13.20	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			9.86393		91.20865		9.89213	90.96718			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			6.09333		100.89633		6.08641	100.89934		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			4.14939		102.87651		4.13197	102.87963		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			6.18953		103.21641		6.18769	103.21927		0.65	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			5.94467		101.83808		5.94243	101.84103		0.66	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.55301		103.76025		5.55012	103.76342		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			4.84918		102.39531		4.84523	102.39874			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			9.38174		76.04263		9.41255	75.83622		11.87	0.00	342,191,835.00	4,500	86,380.00
R209	On 01/08/2019	Bond Future	9.30	Call	540.36000		0.54036		525.06000	0.52506	540.360	11.96	0.39	569,822.19	19	7,541.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,827.28000		2.82728		2,678.26000	2.67826	2,827.280	13.02	0.91	1,308,165.04	19	7,541.00
R209	On 01/08/2019	Bond Future	10.46	Put	0.65000		0.00065		2.14000	0.00214	0.650	14.02	0.00	1,444.05	19	7,541.00
R209	On 07/11/2019	Bond Future			9.44039		74.38314		9.47218	74.17269		12.37	0.00	334,724,130.00	4,500	4,530.00
R209	On 06/02/2020	Bond Future			9.48923		75.78716		9.52194	75.57286		12.47	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.53085		74.12460		9.56450	73.90623			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			191.16681		191.16681		191.14955	191.14955			0.00	0.00	0	2,132.00
R210	On 07/11/2019	Bond Future			192.36291		192.36291		192.34549	192.34549			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			196.03905		196.03905		196.02146	196.02146			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			197.28632		197.28632		197.26868	197.26868			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			160.41597		160.41597		160.40402	160.40402			0.00	0.00	0	6,164.00
R212	On 07/11/2019	Bond Future			163.60701		163.60701		163.59492	163.59492			0.00	0.00	0	1,526.00

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 06/02/2020	Bond Future	164.48731		164.48731		164.47517	164.47517			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.75896		167.75896		167.74690	167.74690			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	8.90069		89.45920		8.95667	89.09780		9.21	0.00	0.00	0	17,638.00
R213	On 07/11/2019	Bond Future	8.95688		87.66374		9.01495	87.29528		9.58	0.00	876,637.40	10	3,090.00
R213	On 06/02/2020	Bond Future	9.00433		89.31833		9.06445	88.94303		9.67	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.03680		87.51953		9.09897	87.13704			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	9.67740		74.24273		9.70322	74.06447		12.99	0.00	0.00	0	16,514.00
R214	On 07/11/2019	Bond Future	9.74197		72.40229		9.76859	72.22061		13.53	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.79870		73.76880		9.82609	73.58380		13.58	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.84343		71.91824		9.87156	71.72978			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 :												3,031,331,287.95	30,636	991 508.00
Grand Total:												3,031,331,287.95	30,636	991 508.00