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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/07/2019

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	95.30000	95.30000		95.32000	95.32000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	657.60700	657.60700		657.94700	657.94700			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	670.41900	670.41900		670.76600	670.76600			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	682.78600	682.78600		683.13900	683.13900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	695.75300	695.75300		696.11400	696.11400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	770.99600	770.99600		771.39300	771.39300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	786.01700	786.01700		786.42200	786.42200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	800.51600	800.51600		800.92900	800.92900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	815.71900	815.71900		816.14100	816.14100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	693.14000	693.14000		692.41400	692.41400			0.00	0.00	0	416.00
ALBI	On 07/11/2019	Index Future	706.64500	706.64500		705.90400	705.90400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	719.68000	719.68000		718.92600	718.92600			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	733.34800	733.34800		732.58100	732.58100			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	10.53840	80.85656		10.55962	80.72778				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.64880	78.63863		10.67083	78.50734				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.75318	80.08932		10.77601	79.95558				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.85167	77.81551		10.87530	77.67934				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	10.88844	82.40146		10.91971	82.18456				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	10.99890	79.74166		11.03136	79.52050				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.09937	81.21269		11.13295	80.98749				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.19865	78.49051		11.23341	78.26107				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	686.63200	686.63200		685.82400	685.82400				0.00	0.00	0	134.00
GOVI	On 07/11/2019	GOVI	700.01000	700.01000		699.18600	699.18600				0.00	14,000,200.00	2	948.00
GOVI	On 06/02/2020	GOVI	712.92300	712.92300		712.08400	712.08400				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	726.46200	726.46200		725.60900	725.60900				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.56731	136.56731		136.76718	136.76718				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.26451	139.26451		139.46839	139.46839				0.00	0.00	0	341.00
I2025	On 06/02/2020	Bond Future	140.39265	140.39265		140.60031	140.60031				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	143.09152	143.09152		143.30321	143.30321				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	103.33803	103.33803		103.32860	103.32860				0.00	0.00	0	2,809.00
I2029	On 07/11/2019	Bond Future	104.28473	104.28473		104.27514	104.27514				0.00	0.00	0	1,701.00
I2029	On 06/02/2020	Bond Future	106.23339	106.23339		106.22347	106.22347				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	107.16258	107.16258		107.15267	107.15267				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	104.41043	104.41043		104.40053	104.40053				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.30264	105.30264		105.29254	105.29254				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			107.27024		107.27024		107.25993	107.25993			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			108.13620		108.13620		108.12579	108.12579			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			122.24671		122.24671		122.23473	122.23473			0.00	0.00	0	8,841.00
I2038	On 07/11/2019	Bond Future			124.66110		124.66110		124.64893	124.64893			0.00	0.00	0	4,772.00
I2038	On 06/02/2020	Bond Future			125.33207		125.33207		125.31970	125.31970			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			127.74132		127.74132		127.72890	127.72890			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			115.07894		115.07894		115.06775	115.06775			0.00	0.00	0	8,620.00
I2046	On 07/11/2019	Bond Future			115.63243		115.63243		115.62098	115.62098			0.00	0.00	0	4,018.00
I2046	On 06/02/2020	Bond Future			117.79304		117.79304		117.78132	117.78132			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			118.30871		118.30871		118.29689	118.29689			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			118.76214		118.76214		118.75050	118.75050			0.00	310,325,471.82	2,613	8,191.00
I2050	On 07/11/2019	Bond Future			121.10750		121.10750		121.09579	121.09579			0.00	316,453,897.50	2,613	8,591.00
I2050	On 06/02/2020	Bond Future			121.53463		121.53463		121.52261	121.52261			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			123.87084		123.87084		123.85869	123.85869			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			262.41900		262.41900		262.30700	262.30700			0.00	0.00	0	818.00
IGOV	On 07/11/2019	Index Future			267.60200		267.60200		267.48800	267.48800			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.60200		272.60200		272.48600	272.48600			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			277.84200		277.84200		277.72400	277.72400			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			8.01961		114.90952		8.00993	114.96721		5.84	0.00	3,559,322,382.00	30,975	87,269.00
R186	On 01/08/2019	Bond Future	7.75	Call	32.36000	0.03236		61.07000	0.06107		32.360	5.67	0.07	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	387.35000	0.38735		476.57000	0.47657		387.350	5.84	0.46	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,694.04000	1.69404		1,772.21000	1.77221		1,694.040	6.11	0.93	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	0.21000	0.00021		0.85000	0.00085		0.210	6.58	0.00	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,931.10000	5.93110		5,988.80000	5.98880		5,931.100	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			8.05531	117.14826		8.04512	117.20707			5.80	0.00	3,415,808,965.08	29,158	103,395.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,124.61000	1.12461		1,121.06000	1.12106		1,124.610	5.94	0.41	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	2,061.33000	2.06133		2,117.43000	2.11743		2,061.330	5.96	0.61	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	380.12000	0.38012		384.54000	0.38454		380.120	6.48	0.17	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.08353	114.00396		8.07283	114.06385			5.97	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.10244	116.16984		8.09118	116.23092			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			303.45964		303.45964		303.43506	303.43506			0.00	2,124,217.48	7	1,100.00
R197	On 07/11/2019	Bond Future			309.45304		309.45304		309.42792	309.42792			0.00	2,166,171.28	7	1,407.00
R197	On 06/02/2020	Bond Future			307.57469		307.57469		307.54911	307.54911			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			313.48767		313.48767		313.46179	313.46179			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			234.10881		234.10881		233.56096	233.56096			0.00	0.00	0	2,268.00
R202	On 07/11/2019	Bond Future			238.73229		238.73229		238.17374	238.17374			0.00	0.00	0	8,436.00
R202	On 06/02/2020	Bond Future			239.12424		239.12424		238.55521	238.55521			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			243.72118		243.72118		243.14140	243.14140			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			7.14844		105.20586		7.13314	105.25388		2.40	0.00	2,847,712,218.48	27,068	46,486.00
R2023	On 07/11/2019	Bond Future			7.13556		103.32436		7.11885	103.37328		2.60	0.00	2,778,805,337.84	26,894	46,291.00
R2023	On 06/02/2020	Bond Future			7.11032		105.23036		7.09204	105.28021		2.54	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.04609		103.29472		7.02600	103.34559		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			8.65648		95.66328		8.64700	95.72586		8.41	0.00	2,863,393,296.96	29,932	30,133.00
R2030	On 01/08/2019	Bond Future	8.35	Call	27.84000		0.02784		55.32000	0.05532	27.840	7.90	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	570.92000		0.57092		677.86000	0.67786	570.920	8.32	0.53	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	12.31000		0.01231		23.81000	0.02381	12.310	8.86	0.02	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	3,189.89000		3.18989		3,259.31000	3.25931	3,189.890	8.98	0.99	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	3,626.94000		3.62694		3,693.36000	3.69336	3,626.940	9.11	0.99	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	0.00000		0.00000		0.03000	0.00003	0.000	9.84	0.00	0.00	0	4,771.00
R2030	On 01/08/2019	Bond Future	9.69	Put	0.00000		0.00000		0.03000	0.00003	0.000	9.85	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.70577		97.52706		8.69591	97.59089		8.37	0.00	431,557,240.50	4,425	20,471.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,424.60000		1.42460		1,477.14000	1.47714	1,424.600	8.23	0.45	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,126.00000		1.12600		1,126.76000	1.12676	1,126.000	8.58	0.36	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	3,353.82000		3.35382		3,421.32000	3.42132	3,353.820	8.78	0.72	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	234.88000		0.23488		240.99000	0.24099	234.880	9.85	0.09	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.74966		95.31728		8.73943	95.38226		8.69	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			8.78999		97.12818		8.77936	97.19445		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			8.99740		97.28774		8.98797	97.35545		9.31	0.00	235,533,618.54	2,421	46,857.00
R2032	On 07/11/2019	Bond Future			9.05631		95.02291		9.04653	95.09193		9.63	0.00	232,616,083.68	2,448	2,586.00
R2032	On 06/02/2020	Bond Future			9.10844		96.77584		9.09832	96.84614		9.63	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.15549		94.45322		9.14501	94.52489		10.69	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			9.24265		100.81941		9.27343	100.57393		10.13	0.00	11,141,452,179.69	110,509	73,166.00
R2035	On 07/11/2019	Bond Future			9.30652		98.28175		9.33838	98.03149		10.53	0.00	5,751,939,418.75	58,525	63,232.00
R2035	On 07/11/2019	Bond Future	8.92	Call	866.93000		0.86693		821.43000	0.82143	866.930	9.51	0.28	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	3,159.10000		3.15910		3,033.98000	3.03398	3,159.100	10.56	0.63	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	413.15000		0.41315		465.22000	0.46522	413.150	11.82	0.13	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.36566		100.09473		9.39858	99.83989		10.56	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.41425		97.49047		9.44823	97.23078		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			9.38780		92.58033		9.40857	92.41392		11.22	0.00	1,707,921,927.84	18,448	48,894.00
R2037	On 07/11/2019	Bond Future			9.44894		94.38403		9.47039	94.21444		11.16	0.00	1,740,819,049.32	18,444	18,118.00
R2037	On 06/02/2020	Bond Future			9.50490		91.86567		9.52703	91.69292		11.73	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.55809		93.61102		9.58090	93.43508		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			9.51293		95.55505		9.54375	95.28994		11.67	0.00	2,566,035,312.70	26,854	37,799.00
R2040	On 07/11/2019	Bond Future			9.57524		97.41673		9.60706	97.14648		11.61	0.00	2,532,932,396.73	26,001	24,216.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,307.97000		1.30797		1,244.19000	1.24419	1,307.970	10.79	0.35	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,502.15000		3.50215		3,365.95000	3.36595	3,502.150	11.69	0.63	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.63241		94.70371		9.66521	94.42850		12.23	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.68685		96.50305		9.72064	96.22273		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			9.58276		92.32777		9.61356	92.05828		12.32	0.00	848,584,534.07	9,191	27,600.00
R2044	On 01/08/2019	Bond Future	9.36	Call	116.78000		0.11678		133.74000	0.13374	116.780	11.49	0.13	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	159.51000		0.15951		176.34000	0.17634	159.510	11.56	0.17	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,615.48000		1.61548		1,503.54000	1.50354	1,615.480	12.30	0.77	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,473.07000		2.47307		2,295.72000	2.29572	2,473.070	12.53	0.90	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	1.24000		0.00124		6.32000	0.00632	1.240	13.50	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	0.05000		0.00005		0.50000	0.00050	0.050	14.13	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.64379		94.12656		9.67556	93.85185		12.26	0.00	855,328,050.72	9,087	19,205.00
R2044	On 07/11/2019	Bond Future	9.19	Call	829.47000		0.82947		786.77000	0.78677	829.470	11.12	0.25	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,925.24000		2.92524		2,806.31000	2.80631	2,925.240	12.24	0.57	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	531.49000		0.53149		594.51000	0.59451	531.490	13.91	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.69977		91.47811		9.73249	91.19837		12.94	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,244.27000		1.24427		1,190.51000	1.19051	1,244.270	11.84	0.27	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,649.87000		3.64987		3,528.11000	3.52811	3,649.870	12.93	0.53	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	979.63000		0.97963		1,048.65000	1.04865	979.630	14.90	0.17	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.75306		93.21620		9.78675	92.93115		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

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		9.56246	95.86143		9.59321	95.58334		12.17	0.00	755,292,206.97	7,879	39,862.00
R2048	On 07/11/2019	Bond Future		9.62434	93.29056		9.65607	93.00703		12.72	0.00	747,443,966.72	8,012	61,685.00
R2048	On 06/02/2020	Bond Future		9.68160	95.01152		9.71428	94.72280		12.82	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future		9.72965	92.37411		9.76326	92.07995		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		6.14449	100.87402		6.11083	100.88870		0.14	0.00	335,204,368.46	3,323	4,483.00
R207	On 07/11/2019	Bond Future		4.35691	102.83936		4.27338	102.85431		0.05	0.00	492,497,695.04	4,789	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		6.20328	103.19500		6.17592	103.23760		0.68	0.00	758,689,640.00	7,352	8,377.00
R208	On 07/11/2019	Bond Future		5.97223	101.80172		5.93932	101.84514		0.67	0.00	758,626,417.44	7,452	7,555.00
R208	On 06/02/2020	Bond Future		5.62659	103.67963		5.58620	103.72387		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future		5.02282	102.24462		4.97075	102.28977		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		9.27212	76.78386		9.29280	76.64321		11.61	0.00	771,140,305.98	10,043	71,683.00
R209	On 01/08/2019	Bond Future	10.46	Put	0.00000	0.00000	0.02000	0.00002	0.000	13.63	0.00	0.00	0	7,541.00
R209	On 07/11/2019	Bond Future		9.32890	75.12808		9.35023	74.98473		12.10	0.00	5,634,606.00	75	10,862.00
R209	On 07/11/2019	Bond Future	8.92	Call	754.82000	0.75482	736.10000	0.73610	754.820	11.03	0.28	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	1,934.91000	1.93491	1,888.74000	1.88874	1,934.910	11.85	0.51	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	882.77000	0.88277	946.17000	0.94617	882.770	12.53	0.27	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future		9.37930	76.51401		9.40127	76.36792		12.15	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future		9.42537	74.81519		9.44797	74.66644		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		191.28476	191.28476		191.26749	191.26749			0.00	0.00	0	1,437.00
R210	On 07/11/2019	Bond Future		192.45631	192.45631		192.43860	192.43860			0.00	0.00	0	695.00
R210	On 06/02/2020	Bond Future		196.05228	196.05228		196.03441	196.03441			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future		197.17023	197.17023		197.15205	197.15205			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	160.65364		160.65364		160.71982	160.71982			0.00	0.00	0	5,006.00
R212	On 07/11/2019	Bond Future	163.82661		163.82661		163.89407	163.89407			0.00	0.00	0	2,684.00
R212	On 06/02/2020	Bond Future	164.64171		164.64171		164.71045	164.71045			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.80679		167.80679		167.87694	167.87694			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	8.85169		89.77719		8.84220	89.83896		9.04	0.00	1,224,111,985.65	13,635	14,755.00
R213	On 07/11/2019	Bond Future	8.90800		87.97551		8.89816	88.03845		9.40	0.00	31,231,306.05	355	5,167.00
R213	On 06/02/2020	Bond Future	8.95969		89.59840		8.94950	89.66250		9.39	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.00006		87.74662		8.98951	87.81198		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	9.54245		75.18595		9.57320	74.96930		12.63	0.00	276,759,481.95	3,681	13,192.00
R214	On 07/11/2019	Bond Future	9.60431		73.35365		9.63601	73.13280		13.17	0.00	1,153,926,268.15	15,731	14,635.00
R214	On 06/02/2020	Bond Future	9.66155		74.70676		9.69418	74.48184		13.23	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.70957		72.82599		9.74311	72.59683		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
<b>Total for Derivatives :</b>												<b>51,465,390,219.39</b>	<b>517,949</b>	<b>1 178 279.00</b>
<b>Grand Total:</b>												<b>51,465,390,219.39</b>	<b>517,949</b>	<b>1 178 279.00</b>