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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2019

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	95.04000	95.04000		95.07000	95.07000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	658.48500	658.48500		658.53500	658.53500			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	671.31400	671.31400		671.45900	671.45900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	683.69800	683.69800		684.12800	684.12800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	696.68600	696.68600		697.57300	697.57300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	769.73900	769.73900		769.82000	769.82000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	784.73600	784.73600		784.92700	784.92700			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	799.21200	799.21200		799.73800	799.73800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	814.39400	814.39400		815.45500	815.45500			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	689.07600	689.07600		688.85500	688.85500			0.00	0.00	0	970.00
ALBI	On 07/11/2019	Index Future	702.50200	702.50200		702.37400	702.37400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	715.46100	715.46100		715.62600	715.62600			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	729.05200	729.05200		729.69000	729.69000			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	10.64583	80.20769		10.65178	80.17198				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.76034	77.97717		10.76463	77.95189				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.86877	79.41563		10.86745	79.42327				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.97134	77.12940		10.96090	77.18891				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	11.01601	81.52276		11.02703	81.44761				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.13133	78.84587		11.14105	78.78080				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.23641	80.30039		11.24131	80.26809				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.34051	77.56120		11.33739	77.58144				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	682.37600	682.37600		682.13300	682.13300				0.00	13,647,520.00	2	438.00
GOVI	On 07/11/2019	GOVI	695.67000	695.67000		695.52000	695.52000				0.00	0.00	0	44.00
GOVI	On 06/02/2020	GOVI	708.50300	708.50300		708.64400	708.64400				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	721.96200	721.96200		722.57000	722.57000				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.77680	136.77680		136.69642	136.69642				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.47810	139.47810		139.41562	139.41562				0.00	0.00	0	340.00
I2025	On 06/02/2020	Bond Future	140.61018	140.61018		140.60557	140.60557				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	143.31377	143.31377		143.40206	143.40206				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	103.10240	103.10240		103.09476	103.09476				0.00	0.00	0	4,110.00
I2029	On 07/11/2019	Bond Future	104.04435	104.04435		104.05129	104.05129				0.00	0.00	0	150.00
I2029	On 06/02/2020	Bond Future	105.98846	105.98846		106.03969	106.03969				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	106.91341	106.91341		107.03538	107.03538				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	104.10895	104.10895		104.04050	104.04050				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.99509	104.99509		104.94008	104.94008				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			106.95698		106.95698		106.94539	106.94539			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			107.81727		107.81727		107.87565	107.87565			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			121.81542		121.81542		121.62702	121.62702			0.00	0.00	0	11,341.00
I2038	On 07/11/2019	Bond Future			124.22116		124.22116		124.04662	124.04662			0.00	0.00	0	2,272.00
I2038	On 06/02/2020	Bond Future			124.88408		124.88408		124.75865	124.75865			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			127.28525		127.28525		127.23993	127.23993			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			114.79985		114.79985		114.57998	114.57998			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			115.34786		115.34786		115.13965	115.13965			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.50312		117.50312		117.34004	117.34004			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			118.01358		118.01358		117.92468	117.92468			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			118.20799		118.20799		117.95730	117.95730			0.00	0.00	0	10,821.00
I2050	On 07/11/2019	Bond Future			120.54261		120.54261		120.30376	120.30376			0.00	0.00	0	3,348.00
I2050	On 06/02/2020	Bond Future			120.95907		120.95907		120.76655	120.76655			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			123.28479		123.28479		123.16856	123.16856			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			261.88900		261.88900		261.70800	261.70800			0.00	5,237,780.00	2	818.00
IGOV	On 07/11/2019	Index Future			267.06100		267.06100		266.91400	266.91400			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.05100		272.05100		272.01400	272.01400			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			277.28100		277.28100		277.42200	277.42200			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			8.02196		114.89552		8.02704	114.86526		5.89	0.00	96,397,341.28	839	108,736.00
R186	On 01/08/2019	Bond Future	7.75	Call	81.00000		0.08100		85.87000	0.08587	81.000	5.72	0.12	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	502.52000		0.50252		505.86000	0.50586	502.520	5.89	0.47	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,738.21000		1.73821		1,722.02000	1.72202	1,738.210	6.15	0.87	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	2.95000		0.00295		4.06000	0.00406	2.950	6.63	0.01	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,917.16000		5.91716		5,886.94000	5.88694	5,917.160	6.97	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	6.97	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.05777		117.13407		8.06028	117.11959		5.83	0.00	11,010,602.58	94	22,510.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,136.57000		1.13657		1,148.95000	1.14895	1,136.570	5.80	0.41	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	2,058.17000		2.05817		2,055.76000	2.05576	2,058.170	5.82	0.61	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	370.28000		0.37028		377.21000	0.37721	370.280	6.23	0.17	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.08611		113.98953		8.08000	114.02372		6.15	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.10507		116.15558		8.08460	116.26663			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			302.95636		302.95636		302.93708	302.93708			0.00	0.00	0	1,107.00
R197	On 07/11/2019	Bond Future			308.93965		308.93965		308.96328	308.96328			0.00	0.00	0	1,400.00
R197	On 06/02/2020	Bond Future			307.05174		307.05174		307.20518	307.20518			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			312.95573		312.95573		313.31589	313.31589			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			233.44854		233.44854		233.43051	233.43051			0.00	0.00	0	9,374.00
R202	On 07/11/2019	Bond Future			238.05899		238.05899		238.07382	238.07382			0.00	0.00	0	348.00
R202	On 06/02/2020	Bond Future			238.43828		238.43828		238.55366	238.55366			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			243.02284		243.02284		243.29811	243.29811			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			7.09185		105.38359		7.08598	105.40205		2.35	0.00	0.00	0	64,146.00
R2023	On 07/11/2019	Bond Future			7.07374		103.50551		7.06232	103.53902		2.56	0.00	0.00	0	491.00
R2023	On 06/02/2020	Bond Future			7.04269		105.41494		7.01407	105.49318		2.60	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.97169		103.48325		6.91330	103.63151			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			8.70049		95.37346		8.69075	95.43750		8.60	0.00	118,549,210.78	1,243	71,314.00
R2030	On 01/08/2019	Bond Future	8.35	Call	56.15000		0.05615		69.17000	0.06917	56.150	8.10	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	583.01000		0.58301		633.56000	0.63356	583.010	8.51	0.46	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	69.22000		0.06922		72.42000	0.07242	69.220	9.05	0.08	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,936.06000		2.93606		3,002.83000	3.00283	2,936.060	9.17	0.95	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	3,359.03000		3.35903		3,425.20000	3.42520	3,359.030	9.30	0.97	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	0.40000		0.00040		0.53000	0.00053	0.400	10.06	0.00	0.00	0	4,771.00
R2030	On 01/08/2019	Bond Future	9.69	Put	0.37000		0.00037		0.48000	0.00048	0.370	10.08	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.75152		97.23162		8.73928	97.31054		8.56	0.00	0.00	0	237.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,383.71000		1.38371		1,425.35000	1.42535	1,383.710	8.42	0.42	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	3,227.09000		3.22709		3,288.96000	3.28896	3,227.090	8.97	0.69	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	310.03000		0.31003		305.69000	0.30569	310.030	10.04	0.11	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.79715		95.01638		8.77794	95.13794		8.97	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			8.83923		96.82197		8.80902	97.00969			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			9.05146		96.90090		9.04178	96.97001		9.65	0.00	0.00	0	49,385.00
R2032	On 07/11/2019	Bond Future			9.11238		94.62855		9.10040	94.71262		9.98	0.00	0.00	0	23.00
R2032	On 06/02/2020	Bond Future			9.16646		96.37420		9.14819	96.50042		9.97	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.21548		94.04438		9.18728	94.23626			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			9.36727		99.83109		9.37779	99.74833		10.45	0.00	0.00	0	80,460.00
R2035	On 07/11/2019	Bond Future			9.43553		97.27419		9.44464	97.20363		10.85	0.00	0.00	0	59.00
R2035	On 07/11/2019	Bond Future	8.92	Call	708.59000		0.70859		699.36000	0.69936	708.590	9.83	0.23	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,690.75000		2.69075		2,661.91000	2.66191	2,690.750	10.88	0.56	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	645.51000		0.64551		665.56000	0.66556	645.510	12.13	0.18	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.49899		99.06862		9.50297	99.03824		10.87	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.55183		96.44529		9.54743	96.47846			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			9.49790		91.70330		9.50346	91.65934		11.57	0.00	0.00	0	61,820.00
R2037	On 07/11/2019	Bond Future			9.56270		93.48992		9.56676	93.45825		11.49	0.00	0.00	0	100.00
R2037	On 06/02/2020	Bond Future			9.62225		90.95514		9.62131	90.96238		12.06	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.67907		92.68362		9.67006	92.75220			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			9.63819		94.48482		9.64880	94.39504		12.01	0.00	0.00	0	41,060.00
R2040	On 07/11/2019	Bond Future			9.70459		96.32567		9.71393	96.24765		11.95	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,078.48000		1.07848		1,064.64000	1.06464	1,078.480	11.13	0.29	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,986.64000		2.98664		2,954.14000	2.95414	2,986.640	12.02	0.56	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.76577		93.59260		9.77046	93.55390		12.57	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.82425		95.37133		9.82139	95.39467			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			9.70790		91.24095		9.71851	91.14978		12.68	0.00	50,091,281.55	549	38,001.00
R2044	On 01/08/2019	Bond Future	9.36	Call	97.47000		0.09747		100.60000	0.10060	97.470	11.87	0.09	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	127.25000		0.12725		130.38000	0.13038	127.250	11.94	0.12	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,107.42000		1.10742		1,087.45000	1.08745	1,107.420	12.66	0.55	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,754.60000		1.75460		1,717.47000	1.71747	1,754.600	12.89	0.71	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	37.30000		0.03730		47.67000	0.04767	37.300	13.85	0.04	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	5.60000		0.00560		7.97000	0.00797	5.600	14.51	0.01	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.77291		93.01855		9.78231	92.93875		12.63	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	680.54000		0.68054		671.50000	0.67150	680.540	11.49	0.21	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,481.65000		2.48165		2,453.62000	2.45362	2,481.650	12.61	0.50	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	808.55000		0.80855		832.79000	0.83279	808.550	14.26	0.19	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.83277		90.34982		9.83778	90.30777		13.32	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,085.53000		1.08553		1,081.88000	1.08188	1,085.530	12.23	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,229.69000		3.22969		3,218.07000	3.21807	3,229.690	13.31	0.49	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,302.95000		1.30295		1,319.11000	1.31911	1,302.950	15.26	0.21	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.88998		92.06686		9.88783	92.08472			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			9.68692		94.74478		9.69745	94.65138		12.55	0.00	2,842,343.40	30	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			9.75278		92.15217		9.76215	92.07008		13.11	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.81392		93.85221		9.81904	93.80787		13.20	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			9.86573		91.19320		9.86393	91.20865			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			6.10437		100.89151		6.09333	100.89633		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			4.25735		102.85718		4.14939	102.87651		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			6.19255		103.21170		6.18953	103.21641		0.65	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			5.95934		101.81872		5.94467	101.83808		0.66	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.61070		103.69703		5.55301	103.76025		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.00186		102.26279		4.84918	102.39531			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			9.37629		76.07923		9.38174	76.04263		11.87	0.00	123,172,273.37	1,619	87,999.00
R209	On 01/08/2019	Bond Future	9.30	Call	532.29000		0.53229		540.36000	0.54036	532.290	11.96	0.40	229,177,523.31	7,541	0.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,850.29000		2.85029		2,827.28000	2.82728	2,850.290	13.02	0.92	526,199,872.89	7,541	0.00
R209	On 01/08/2019	Bond Future	10.46	Put	0.42000		0.00042		0.65000	0.00065	0.420	14.02	0.00	0.00	0	7,541.00
R209	On 07/11/2019	Bond Future			9.43638		74.40974		9.44039	74.38314		12.37	0.00	0.00	0	4,530.00
R209	On 07/11/2019	Bond Future	8.92	Call	644.20000		0.64420		0.00000	0.00000	644.200	11.29	0.24	143,231,904.70	8,000	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	1,683.99000		1.68399		0.00000	0.00000	1,683.990	12.12	0.46	272,981,755.90	8,000	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,185.23000		1.18523		0.00000	0.00000	1,185.230	12.80	0.33	194,952,879.87	8,000	8,000.00
R209	On 06/02/2020	Bond Future			9.48995		75.78244		9.48923	75.78716		12.47	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.53924		74.07007		9.53085	74.12460			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			191.18059		191.18059		191.16681	191.16681			0.00	0.00	0	2,132.00
R210	On 07/11/2019	Bond Future			192.34992		192.34992		192.36291	192.36291			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			195.94408		195.94408		196.03905	196.03905			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			197.06061		197.06061		197.28632	197.28632			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	160.46410		160.46410		160.41597	160.41597			0.00	0.00	0	6,164.00
R212	On 07/11/2019	Bond Future	163.63317		163.63317		163.60701	163.60701			0.00	0.00	0	1,526.00
R212	On 06/02/2020	Bond Future	164.44472		164.44472		164.48731	164.48731			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.60660		167.60660		167.75896	167.75896			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	8.90540		89.42871		8.90069	89.45920		9.21	0.00	0.00	0	17,638.00
R213	On 07/11/2019	Bond Future	8.96372		87.62023		8.95688	87.66374		9.58	0.00	0.00	0	3,090.00
R213	On 06/02/2020	Bond Future	9.01739		89.23662		9.00433	89.31833		9.67	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.05971		87.37832		9.03680	87.51953			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	9.66688		74.31555		9.67740	74.24273		12.99	0.00	0.00	0	16,514.00
R214	On 07/11/2019	Bond Future	9.73262		72.46628		9.74197	72.40229		13.53	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.79363		73.80313		9.79870	73.76880		13.58	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.84534		71.90542		9.84343	71.91824			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>1,787,492,289.64</b>	<b>43,460</b>	<b>1 001 417.00</b>
<b>Grand Total:</b>												<b>1,787,492,289.64</b>	<b>43,460</b>	<b>1 001 417.00</b>