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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2019

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	95.17000	95.17000		95.04000	95.04000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	659.07300	659.07300		658.41500	658.41500			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	671.91400	671.91400		671.24300	671.24300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	684.30900	684.30900		683.62600	683.62600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	697.30700	697.30700		696.61100	696.61100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	772.89600	772.89600		770.06900	770.06900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	787.95500	787.95500		785.07200	785.07200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	802.49000	802.49000		799.55500	799.55500			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	817.73300	817.73300		814.74200	814.74200			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	693.63200	693.63200		689.67400	689.67400			0.00	0.00	0	970.00
ALBI	On 07/11/2019	Index Future	707.14600	707.14600		703.11000	703.11000			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	720.19000	720.19000		716.08100	716.08100			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	733.87000	733.87000		729.68300	729.68300			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	10.54567	80.81241		10.63229	80.28904				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.65634	78.59366		10.74628	78.06010				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.76100	80.04347		10.85420	79.50008				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.85974	77.76897		10.95627	77.21532				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	10.90074	82.31603		10.99741	81.64986				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.01167	79.65453		11.11202	78.97543				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.11258	81.12397		11.21642	80.43235				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.21231	78.40021		11.31984	77.69545				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	687.06700	687.06700		682.98600	682.98600				0.00	6,870,670.00	1	287.00
GOVI	On 07/11/2019	GOVI	700.45300	700.45300		696.29300	696.29300				0.00	0.00	0	194.00
GOVI	On 06/02/2020	GOVI	713.37400	713.37400		709.13700	709.13700				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	726.92400	726.92400		722.60700	722.60700				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.82603	136.82603		136.81409	136.81409				0.00	136,826.03	1	1,622.00
I2025	On 07/11/2019	Bond Future	139.52831	139.52831		139.51615	139.51615				0.00	139,528.31	1	341.00
I2025	On 06/02/2020	Bond Future	140.66134	140.66134		140.64898	140.64898				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	143.36554	143.36554		143.35301	143.35301				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	103.22978	103.22978		103.22027	103.22027				0.00	0.00	0	4,110.00
I2029	On 07/11/2019	Bond Future	104.17431	104.17431		104.16464	104.16464				0.00	0.00	0	400.00
I2029	On 06/02/2020	Bond Future	106.12084	106.12084		106.11093	106.11093				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	107.04803	107.04803		107.03805	107.03805				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	104.20913	104.20913		104.13880	104.13880				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.09729	105.09729		105.02555	105.02555				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			107.06112	107.06112		106.98806	106.98806			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			107.92318	107.92318		107.84866	107.84866			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			122.22293	122.22293		122.21095	122.21095			0.00	0.00	0	11,341.00
I2038	On 07/11/2019	Bond Future			124.63676	124.63676		124.62477	124.62477			0.00	0.00	0	2,272.00
I2038	On 06/02/2020	Bond Future			125.30733	125.30733		125.29497	125.29497			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			127.71649	127.71649		127.70390	127.70390			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			114.73968	114.73968		114.72832	114.72832			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			115.28636	115.28636		115.27495	115.27495			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.44066	117.44066		117.42876	117.42876			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			117.94952	117.94952		117.93774	117.93774			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			118.25450	118.25450		118.24293	118.24293			0.00	0.00	0	10,821.00
I2050	On 07/11/2019	Bond Future			120.59012	120.59012		120.57824	120.57824			0.00	0.00	0	3,348.00
I2050	On 06/02/2020	Bond Future			121.00739	121.00739		120.99518	120.99518			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			123.33359	123.33359		123.32151	123.32151			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			262.06500	262.06500		262.02300	262.02300			0.00	0.00	0	818.00
IGOV	On 07/11/2019	Index Future			267.24100	267.24100		267.19800	267.19800			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.23500	272.23500		272.19100	272.19100			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			277.46800	277.46800		277.42300	277.42300			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			7.98010	115.14524		8.02078	114.90255		5.84	0.00	7,108,261,100.92	61,733	103,073.00
R186	On 01/08/2019	Bond Future	7.75	Call	92.35000	0.09235	71.01000	0.07101	92.350	5.67	0.14	0.00	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	586.66000	0.58666	483.29000	0.48329	586.660	5.84	0.54	0.00	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,942.49000	1.94249	1,732.74000	1.73274	1,942.490	6.11	0.92	0.00	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	0.84000	0.00084	2.03000	0.00203	0.840	6.58	0.00	0.00	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	6,166.83000	6.16683	5,924.16000	5.92416	6,166.830	6.90	1.00	0.00	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	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.01371	117.38859		8.05654	117.14116		5.80	0.00	7,378,107,658.68	62,852	84,937.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,056.41000	1.05641	1,161.11000	1.16111	1,056.410	5.94	0.38	0.00	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	2,237.28000	2.23728	2,090.34000	2.09034	2,237.280	5.96	0.63	0.00	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	359.36000	0.35936	405.47000	0.40547	359.360	6.48	0.16	0.00	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.03984	114.24876		8.08481	113.99680		5.97	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.05648	116.41941		8.10375	116.16274		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			303.41036		303.41036		303.38567	303.38567			0.00	2,123,872.52	7	1,107.00
R197	On 07/11/2019	Bond Future			309.40269		309.40269		309.37757	309.37757			0.00	2,165,818.83	7	1,400.00
R197	On 06/02/2020	Bond Future			307.52353		307.52353		307.49774	307.49774			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			313.43582		313.43582		313.40984	313.40984			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			233.53847		233.53847		233.51598	233.51598			0.00	0.00	0	9,374.00
R202	On 07/11/2019	Bond Future			238.15084		238.15084		238.12794	238.12794			0.00	0.00	0	348.00
R202	On 06/02/2020	Bond Future			238.53187		238.53187		238.50854	238.50854			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			243.11758		243.11758		243.09402	243.09402			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			7.07227		105.44518		7.09742	105.36608		2.40	0.00	58,416,629.72	554	59,846.00
R2023	On 07/11/2019	Bond Future			7.05234		103.56832		7.07981	103.48771		2.60	0.00	519,602,261.44	5,017	12,037.00
R2023	On 06/02/2020	Bond Future			7.01931		105.47885		7.04935	105.39675		2.54	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.94615		103.54806		6.97909	103.46448		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			8.61237		95.95494		8.68837	95.45316		8.41	0.00	1,466,959,122.72	15,288	56,526.00
R2030	On 01/08/2019	Bond Future	8.35	Call	88.50000		0.08850		49.36000	0.04936	88.500	7.90	0.12	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	831.15000		0.83115		583.78000	0.58378	831.150	8.32	0.60	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	20.56000		0.02056		50.01000	0.05001	20.560	8.86	0.03	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	3,486.88000		3.48688		3,002.79000	3.00279	3,486.880	8.98	0.98	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	3,921.79000		3.92179		3,430.29000	3.43029	3,921.790	9.11	0.99	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	0.03000		0.00003		0.17000	0.00017	0.030	9.84	0.00	0.00	0	4,771.00
R2030	On 01/08/2019	Bond Future	9.69	Put	0.03000		0.00003		0.15000	0.00015	0.030	9.85	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.65991		97.82443		8.73892	97.31287		8.37	0.00	1,495,539,885.84	15,288	16,025.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,593.35000		1.59335		1,370.16000	1.37016	1,593.350	8.23	0.47	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	3,597.81000		3.59781		3,239.42000	3.23942	3,597.810	8.78	0.73	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	223.50000		0.22350		277.25000	0.27725	223.500	9.85	0.09	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.70207		95.62007		8.78408	95.09907		8.69	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			8.74056		97.43687		8.82569	96.90604		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			8.95340		97.60422		9.03948	96.98644		9.31	0.00	0.00	0	49,385.00
R2032	On 07/11/2019	Bond Future			9.01068		95.34553		9.09996	94.71571		9.63	0.00	0.00	0	23.00
R2032	On 06/02/2020	Bond Future			9.06123		97.10440		9.15360	96.46302		9.63	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.10661		94.78815		9.20221	94.13461		10.69	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			9.26403		100.64880		9.35516	99.92648		10.13	0.00	101,957,234.40	1,013	80,621.00
R2035	On 07/11/2019	Bond Future			9.32865		98.10782		9.42299	97.37146		10.53	0.00	209,950,734.80	2,140	3,325.00
R2035	On 07/11/2019	Bond Future	8.92	Call	849.82000		0.84982		671.62000	0.67162	849.820	9.51	0.27	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	3,090.50000		3.09050		2,666.60000	2.66660	3,090.500	10.56	0.61	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	461.01000		0.46101		578.96000	0.57896	461.010	11.82	0.14	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.38853		99.91758		9.48603	99.16766		10.56	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.43784		97.31008		9.53848	96.54598		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			9.38916		92.56942		9.48029	91.84273		11.22	0.00	925,694.20	10	61,721.00
R2037	On 07/11/2019	Bond Future			9.45034		94.37295		9.54450	93.63209		11.16	0.00	61,625,536.35	653	753.00
R2037	On 06/02/2020	Bond Future			9.50635		91.85434		9.60348	91.09987		11.73	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.55956		93.59967		9.65973	92.83093		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			9.52435		95.45668		9.62051	94.63472		11.67	0.00	252,673,831.96	2,647	40,188.00
R2040	On 07/11/2019	Bond Future			9.58703		97.31645		9.68633	96.47848		11.61	0.00	257,596,643.15	2,647	2,647.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,311.78000		1.31178		1,051.56000	1.05156	1,311.780	10.79	0.35	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,482.03000		3.48203		2,990.88000	2.99088	3,482.030	11.69	0.62	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.64456		94.60162		9.74694	93.74823		12.23	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.69936		96.39912		9.80488	95.52958		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			9.59415		92.22796		9.69028	91.39268		12.32	0.00	873,214,325.28	9,468	37,940.00
R2044	On 01/08/2019	Bond Future	9.36	Call	176.31000		0.17631		87.95000	0.08795	176.310	11.49	0.16	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	227.30000		0.22730		116.98000	0.11698	227.300	11.56	0.20	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,651.73000		1.65173		1,136.55000	1.13655	1,651.730	12.30	0.72	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,458.64000		2.45864		1,815.65000	1.81565	2,458.640	12.53	0.85	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	6.92000		0.00692		22.84000	0.02284	6.920	13.50	0.01	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	0.62000		0.00062		2.73000	0.00273	0.620	14.13	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.65554		94.02480		9.75472	93.17329		12.26	0.00	843,778,555.20	8,974	8,939.00
R2044	On 07/11/2019	Bond Future	9.19	Call	837.20000		0.83720		651.03000	0.65103	837.200	11.12	0.25	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,913.32000		2.91332		2,471.26000	2.47126	2,913.320	12.24	0.56	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	576.00000		0.57600		722.96000	0.72296	576.000	13.91	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.71187		91.37449		9.81404	90.50731		12.94	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,242.94000		1.24294		1,034.16000	1.03416	1,242.940	11.84	0.26	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,629.40000		3.62940		3,195.33000	3.19533	3,629.400	12.93	0.53	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,023.65000		1.02365		1,194.09000	1.19409	1,023.650	14.90	0.18	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.76550		93.11077		9.87072	92.22707		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
R2048	On 01/08/2019	Bond Future			9.56874		95.80452		9.66483	94.94125		12.17	0.00	0.00	0	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			9.63081		93.23263		9.72997	92.35254		12.72	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.68827		94.95247		9.79042	94.05623		12.82	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			9.73649		92.31411		9.84158	91.40083		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			6.13109		100.87986		6.12441	100.88278		0.14	0.00	20,680,371.30	205	4,891.00
R207	On 07/11/2019	Bond Future			4.32372		102.84530		4.30713	102.84826		0.05	0.00	21,083,286.50	205	205.00
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			6.19969		103.20059		6.19791	103.20336		0.68	0.00	10,629,660.77	103	10,796.00
R208	On 07/11/2019	Bond Future			5.96793		101.80739		5.96577	101.81024		0.67	0.00	10,486,161.17	103	103.00
R208	On 06/02/2020	Bond Future			5.62127		103.68546		5.61862	103.68836		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.01581		102.25070		5.01232	102.25372		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			9.27834		76.74152		9.36435	76.15951		11.61	0.00	521,151,662.32	6,791	84,552.00
R209	On 01/08/2019	Bond Future	10.46	Put	0.03000		0.00003		0.16000	0.00016	0.030	13.63	0.00	0.00	0	7,541.00
R209	On 07/11/2019	Bond Future			9.33531		75.08496		9.42406	74.49158		12.10	0.00	515,533,335.36	6,866	7,977.00
R209	On 07/11/2019	Bond Future	8.92	Call	770.58000		0.77058		623.43000	0.62343	770.580	11.03	0.28	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	1,948.26000		1.94826		1,668.43000	1.66843	1,948.260	11.85	0.51	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	925.93000		0.92593		1,110.35000	1.11035	925.930	12.53	0.28	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.38590		76.47008		9.47726	75.86581		12.15	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.43215		74.77052		9.52620	74.15485		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			191.25008		191.25008		191.23281	191.23281			0.00	0.00	0	2,132.00
R210	On 07/11/2019	Bond Future			192.42088		192.42088		192.40318	192.40318			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			196.01625		196.01625		195.99824	195.99824			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			197.13373		197.13373		197.11555	197.11555			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			160.59133		160.59133		160.50161	160.50161			0.00	185,964,760.14	1,158	5,006.00

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 07/11/2019	Bond Future	163.76297	163.76297		163.67147	163.67147			0.00	189,637,519.26	1,158	2,684.00
R212		On 06/02/2020	Bond Future	164.57694	164.57694		164.48371	164.48371			0.00	0.00	0	0.00
R212		On 07/05/2020	Bond Future	167.74095	167.74095		167.64605	167.64605			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	8.80758	90.06479		8.88857	89.53771		9.04	0.00	1,441,036.64	16	17,741.00
R213		On 07/11/2019	Bond Future	8.86224	88.26874		8.94626	87.73135		9.40	0.00	1,412,299.84	16	4,306.00
R213		On 06/02/2020	Bond Future	8.91230	89.89705		8.99931	89.34977		9.39	0.00	0.00	0	0.00
R213		On 07/05/2020	Bond Future	8.95101	88.05104		9.04103	87.49343		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	9.55374	75.10629		9.64982	74.43391		12.63	0.00	0.00	0	16,454.00
R214		On 07/11/2019	Bond Future	9.61596	73.27236		9.71503	72.58690		13.17	0.00	0.00	0	0.00
R214		On 06/02/2020	Bond Future	9.67353	74.62405		9.77552	73.92597		13.23	0.00	0.00	0	0.00
R214		On 07/05/2020	Bond Future	9.72188	72.74175		9.82673	72.03050		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
Total for Derivatives :												22,118,066,023.65	204,922	1 082 878.00
Grand Total:												22,118,066,023.65	204,922	1 082 878.00