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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2019

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	95.10000	95.10000		95.23000	95.23000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	666.51700	666.51700		665.59400	665.59400			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	678.48200	678.48200		677.54300	677.54300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.94000	690.94000		689.98300	689.98300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.01100	776.01100		774.27100	774.27100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	789.94200	789.94200		788.17000	788.17000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	804.44600	804.44600		802.64200	802.64200			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	695.70700	695.70700		693.88500	693.88500			0.00	97,398,980.00	14	214.00
ALBI	On 06/02/2020	Index Future	708.19700	708.19700		706.34100	706.34100			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	721.20000	721.20000		719.31100	719.31100			0.00	0.00	0	0.00
E170	On 01/08/2021	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
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 07/11/2019	Bond Future	10.80857	77.69366		10.85038	77.44911				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.92544	79.08842		10.96880	78.83941				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.03875	76.74677		11.08369	76.49321				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 07/11/2019	Bond Future	11.14668	78.74314		11.18336	78.49858				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.25824	80.15670		11.29622	79.90777				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.37099	77.36395		11.41036	77.11043				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 07/11/2019	GOVI	688.60100	688.60100		686.73300	686.73300				0.00	0.00	0	1,242.00
GOVI	On 06/02/2020	GOVI	700.96300	700.96300		699.06100	699.06100				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	713.83300	713.83300		711.89700	711.89700				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.82653	137.82653		137.82580	137.82580				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.86072	138.86072		138.85988	138.85988				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.44331	141.44331		141.44244	141.44244				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 07/11/2019	Bond Future	102.38141	102.38141		102.38029	102.38029				0.00	0.00	0	4,410.00
I2029	On 06/02/2020	Bond Future	104.24457	104.24457		104.24337	104.24337				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.07076	105.07076		105.06950	105.06950				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 07/11/2019	Bond Future	102.57307	102.57307		102.57144	102.57144				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.43970	104.43970		104.43795	104.43795				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.18645	105.18645		105.18471	105.18471				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 07/11/2019	Bond Future	120.62043	120.62043		120.61854	120.61854				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.15723	121.15723		121.15533	121.15533				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.41048	123.41048		123.40858	123.40858				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

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
I2046	On 07/11/2019	Bond Future		111.91342	111.91342		111.91159	111.91159			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.95010	113.95010		113.94827	113.94827			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.32100	114.32100		114.31915	114.31915			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 07/11/2019	Bond Future		116.13920	116.13920		116.36962	116.36962			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.41711	116.41711		116.65167	116.65167			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.58228	118.58228		118.82108	118.82108			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 07/11/2019	Index Future		262.35900	262.35900		262.41900	262.41900			0.00	7,870,770.00	3	1,070.00
IGOV	On 06/02/2020	Index Future		267.13300	267.13300		267.19400	267.19400			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.10100	272.10100		272.16400	272.16400			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 07/11/2019	Bond Future		8.26404	115.95223		8.30538	115.71729		5.80	0.00	9,044,273.94	78	127,184.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,022.92000	1.02292	1,172.45000	1.17245	1,022.920	5.77	0.57	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	736.27000	0.73627	643.46000	0.64346	736.270	5.79	0.47	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	871.67000	0.87167	1,008.82000	1.00882	871.670	5.80	0.51	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	791.73000	0.79173	693.94000	0.69394	791.730	5.80	0.49	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	130.27000	0.13027	167.53000	0.16753	130.270	6.25	0.12	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.31289	112.72993		8.35634	112.49066		6.03	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,046.22000	1.04622	960.98000	0.96098	1,046.220	5.82	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,125.64000	1.12564	1,228.20000	1.22820	1,125.640	6.03	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	435.60000	0.43560	486.08000	0.48608	435.600	6.45	0.18	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.35708	114.79985		8.40278	114.55625		6.08	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	528.18000	0.52818	483.60000	0.48360	528.180	5.37	0.20	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,895.05000	1.89505	1,785.69000	1.78569	1,895.050	5.92	0.48	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,069.15000	1.06915	1,146.05000	1.14605	1,069.150	6.49	0.29	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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 07/11/2019	Bond Future		308.61251	308.61251		308.61384	308.61384			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.57409	306.57409		306.57504	306.57504			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.27579	312.27579		312.27689	312.27689			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 07/11/2019	Bond Future		233.32220	233.32220		233.31890	233.31890			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.50257	233.50257		233.49878	233.49878			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		237.84533	237.84533		237.84154	237.84154			0.00	0.00	0	0.00

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R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.36178		102.66480		7.40335	102.54418		2.40	0.00	0.00	0	54,077.00
R2023	On 06/02/2020	Bond Future			7.37650		104.50787		7.42200	104.38500		2.48	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.36402		102.49397		7.41398	102.36886		2.61	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 07/11/2019	Bond Future			8.94285		96.00906		8.97903	95.78022		8.40	0.00	0.00	0	73,136.00
R2030	On 07/11/2019	Bond Future	8.60	Call	228.39000		0.22839		197.95000	0.19795	228.390	7.93	0.18	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	967.16000		0.96716	1,096.93000	1.09693	967.160	8.35	0.49	0.00	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,576.02000		1.57602	1,443.03000	1.44303	1,576.020	8.52	0.66	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	407.45000		0.40745	482.59000	0.48259	407.450	8.64	0.26	0.00	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	336.05000		0.33605	401.76000	0.40176	336.050	8.70	0.22	0.00	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	277.50000		0.27750	334.73000	0.33473	277.500	8.79	0.19	0.00	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	228.07000		0.22807	277.59000	0.27759	228.070	8.87	0.16	0.00	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	39.43000		0.03943	51.74000	0.05174	39.430	9.58	0.03	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	25.68000		0.02568	34.31000	0.03431	25.680	9.70	0.02	0.00	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.00340		93.72398	9.04099	93.49094		8.74	0.00	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	500.15000		0.50015	458.91000	0.45891	500.150	8.07	0.20	0.00	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,909.52000		1.90952	1,800.85000	1.80085	1,909.520	8.74	0.51	0.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.06327		95.44495	9.10231	95.20769		8.97	0.00	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 07/11/2019	Bond Future			9.28021		93.46166	9.31641	93.21260		9.72	0.00	0.00	0.00	0	48,176.00
R2032	On 06/02/2020	Bond Future			9.34699		95.13948	9.38448	94.88588		9.67	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.41134		92.72648	9.45017	92.46824		10.44	0.00	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
R2035	On 07/11/2019	Bond Future			9.56797		96.25575	9.60931	95.94110		10.58	0.00	166,522,447.50	1,730	97,686.00	
R2035	On 07/11/2019	Bond Future	8.92	Call	43.30000		0.04330	35.29000	0.03529	43.300	9.44	0.04	0.00	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,042.93000		1.04293	921.94000	0.92194	1,042.930	10.22	0.46	0.00	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	118.22000		0.11822	152.23000	0.15223	118.220	11.47	0.08	0.00	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.64226		97.98371	9.68502	97.66341		10.53	0.00	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.70796		95.27915	9.75213	94.95303		11.44	0.00	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,389.70000		1.38970	1,301.57000	1.30157	1,389.700	10.56	0.30	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,503.84000		3.50384	3,340.45000	3.34045	3,503.840	11.44	0.53	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,142.88000		1.14288	1,216.65000	1.21665	1,142.880	13.12	0.20	0.00	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.77021		97.07088	9.81586	96.73869		11.81	0.00	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,638.40000		1.63840	1,558.73000	1.55873	1,638.400	12.26	0.26	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,150.62000		2.15062	2,052.08000	2.05208	2,150.620	12.26	0.32	0.00	0.00	0	24,761.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.69132		92.49467	9.73258	92.17887		11.21	0.00	2,034,882.74	22	67,317.00	
R2037	On 06/02/2020	Bond Future			9.76101		89.89592	9.80362	89.57439		11.70	0.00	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.82996		91.54657		9.87394	91.21919		12.15	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 07/11/2019	Bond Future			9.82675		95.31335		9.86296	95.01661		11.64	0.00	0.00	0	43,506.00
R2040	On 07/11/2019	Bond Future	9.30	Call	106.95000		0.10695		91.31000	0.09131	106.950	10.38	0.08	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,224.34000		1.22434		1,105.60000	1.10560	1,224.340	11.30	0.48	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.89757		92.51464		9.93494	92.21258		12.17	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.96759		94.21340		10.00615	93.90579		12.66	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 07/11/2019	Bond Future			9.88603		92.06602		9.91715	91.80690		12.26	0.00	0.00	0	38,007.00
R2044	On 07/11/2019	Bond Future	9.19	Call	34.52000		0.03452		30.21000	0.03021	34.520	10.91	0.03	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	820.33000		0.82033		746.96000	0.74696	820.330	11.77	0.36	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	151.34000		0.15134		184.03000	0.18403	151.340	13.44	0.08	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.95487		89.33427		9.98696	89.07053		12.83	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	286.01000		0.28601		262.91000	0.26291	286.010	10.93	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,816.83000		1.81683		1,721.67000	1.72167	1,816.830	12.39	0.41	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	787.17000		0.78717		844.54000	0.84454	787.170	14.58	0.18	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.02282		90.97466		10.05590	90.70611		13.35	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,045.52000		1.04552		990.48000	0.99048	1,045.520	11.60	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,214.08000		1.21408		1,152.60000	1.15260	1,214.080	11.74	0.26	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,171.08000		3.17108		3,052.25000	3.05225	3,171.080	12.86	0.48	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,464.84000		3.46484		3,339.22000	3.33922	3,464.840	12.98	0.50	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,281.21000		1.28121		1,344.85000	1.34485	1,281.210	14.78	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,197.95000		1.19795		1,258.09000	1.25809	1,197.950	14.93	0.20	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.08905		88.30050		10.12317	88.02695		14.52	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,285.31000		1.28531		1,231.13000	1.23113	1,285.310	13.28	0.22	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,998.16000		2.99816		2,896.44000	2.89644	2,998.160	13.83	0.40	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,297.37000		2.29737		2,380.62000	2.38062	2,297.370	15.48	0.28	0.00	0	140.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			9.87148		91.12175		9.90766	90.81174		12.65	0.00	0.00	0	86,811.00
R2048	On 06/02/2020	Bond Future			9.94160		92.75761		9.97893	92.44195		12.62	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.00398		90.02048		10.04243	89.69906		13.79	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.06333		91.71335		10.10295	91.38587		14.29	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,741.22000		1.74122		1,666.68000	1.66668	1,741.220	14.73	0.25	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,315.96000		2.31596		2,222.56000	2.22256	2,315.960	14.73	0.31	0.00	0	20,640.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			6.74084		102.41450		6.73633	102.41530		0.06	0.00	0.00	0	3,123.00
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

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
R208	On 07/11/2019	Bond Future			6.59241		100.98825		6.59125	100.98977		0.61	0.00	0.00	0	11,057.00
R208	On 06/02/2020	Bond Future			6.43391		102.80120		6.43256	102.80266		0.57	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.13801		101.28518		6.13623	101.28670		0.52	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 07/11/2019	Bond Future			9.54871		73.66963		9.58986	73.40119		12.03	0.00	43,465,081.70	590	96,997.00
R209	On 07/11/2019	Bond Future	8.92	Call	50.57000		0.05057		41.80000	0.04180	50.570	10.94	0.05	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	468.34000		0.46834		405.91000	0.40591	468.340	11.28	0.29	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	908.43000		0.90843		805.17000	0.80517	908.430	11.63	0.46	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	519.56000		0.51956		617.10000	0.61710	519.560	12.07	0.29	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.61128		74.99211		9.65368	74.71881		12.07	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.67156		73.21764		9.71525	72.93931		13.04	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 07/11/2019	Bond Future			188.84307		188.84307		188.84111	188.84111			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.27964		192.27964		192.27744	192.27744			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.20546		193.20546		193.20329	193.20329			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 07/11/2019	Bond Future			162.41107		162.41107		162.41210	162.41210			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.12072		163.12072		163.12165	163.12165			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.15449		166.15449		166.15546	166.15546			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 07/11/2019	Bond Future			9.14533		86.47559		9.18155	86.24972		9.40	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future			9.21250		88.02800		9.25004	87.79804		9.41	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.27069		86.09211		9.30956	85.85792		10.08	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 07/11/2019	Bond Future			9.80085		72.00141		9.83701	71.75699		13.06	0.00	0.00	0	16,236.00
R214	On 06/02/2020	Bond Future			9.86922		73.29402		9.90648	73.04518		13.07	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
R214	On 07/05/2020	Bond Future	9.92992	71.34131		9.96826	71.08793		14.20	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>326,336,435.88</b>	<b>2,437</b>	<b>1 093 416.00</b>
<b>Grand Total:</b>											<b>326,336,435.88</b>	<b>2,437</b>	<b>1 093 416.00</b>