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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/05/2019

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	96.41000	96.41000		96.41000	96.41000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	643.61200	643.61200		643.80600	643.80600			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	656.43900	656.43900		656.63800	656.63800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	669.12600	669.12600		669.33100	669.33100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	744.32800	744.32800		745.25400	745.25400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	759.16200	759.16200		760.10900	760.10900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	773.83400	773.83400		774.80200	774.80200			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	672.10900	672.10900		673.00800	673.00800			0.00	0.00	0	975.00
ALBI	On 07/11/2019	Index Future	685.50400	685.50400		686.42300	686.42300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	698.75300	698.75300		699.69200	699.69200			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 02/05/2019	Bond Future	10.85500	76.92909	76.92909		10.85500	76.92909			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.00131	78.11534	78.11534		10.98461	78.21179			0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.12362	75.87828	75.87828		11.10612	75.97748			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.23324	77.34589	77.34589		11.21498	77.44765			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 02/05/2019	Bond Future	11.13000	78.60561	78.60561		11.13000	78.60561			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.27360	79.79726	79.79726		11.25682	79.90772			0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.39351	77.12192	77.12192		11.37594	77.23544			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.49695	78.61423	78.61423		11.47866	78.73058			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	665.29700	665.29700	665.29700		666.24200	666.24200			0.00	0.00	0	444.00
GOVI	On 07/11/2019	GOVI	678.55600	678.55600	678.55600		679.52200	679.52200			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	691.67100	691.67100	691.67100		692.65700	692.65700			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.77887	135.77887	135.77887		135.77887	135.77887			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.28830	137.28830	137.28830		137.22680	137.22680			0.00	13,728,830.00	100	1,622.00
I2025	On 07/11/2019	Bond Future	140.05991	140.05991	140.05991		139.99854	139.99854			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	141.32949	141.32949	141.32949		141.26804	141.26804			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 02/05/2019	Bond Future	102.83527	102.83527	102.83527		102.83527	102.83527			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	104.90003	104.90003	104.90003		104.89885	104.89885			0.00	26,225,007.50	250	4,180.00
I2029	On 07/11/2019	Bond Future	105.92661	105.92661	105.92661		105.92652	105.92652			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	107.99849	107.99849	107.99849		107.99920	107.99920			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 02/05/2019	Bond Future	105.83702	105.83702	105.83702		105.83702	105.83702			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	107.56348	107.56348	107.56348		107.51412	107.51412			0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	108.56918	108.56918	108.56918		108.51986	108.51986			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	110.69268	110.69268	110.69268		110.64321	110.64321			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

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
I2038	On 02/05/2019	Bond Future			124.62585		124.62585		124.62585	124.62585			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future			125.34862		125.34862		125.28837	125.28837			0.00	0.00	0	11,535.00
I2038	On 07/11/2019	Bond Future			127.87918		127.87918		127.81902	127.81902			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future			128.72688		128.72688		128.66655	128.66655			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 02/05/2019	Bond Future			117.77007		117.77007		117.77007	117.77007			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future			119.52813		119.52813		119.69662	119.69662			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			120.22697		120.22697		120.39994	120.39994			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			122.57865		122.57865		122.75592	122.75592			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 02/05/2019	Bond Future			123.75244		123.75244		123.75244	123.75244			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future			124.02347		124.02347		123.96338	123.96338			0.00	0.00	0	10,887.00
I2050	On 07/11/2019	Bond Future			126.52717		126.52717		126.46720	126.46720			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			127.16571		127.16571		127.10551	127.10551			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			266.95600		266.95600		266.88500	266.88500			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			272.34600		272.34600		272.27400	272.27400			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future			277.67300		277.67300		277.60000	277.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			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 02/05/2019	Bond Future			8.54500		114.72115		8.54500	114.72115		5.92	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future			8.65628		111.19640		8.63787	111.30155		6.34	0.00	0.00	0	111,851.00
R186	On 01/08/2019	Bond Future	8.30	Call	564.55000	0.56455		600.86000	0.60086	564.550	6.22	0.28	0.00	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,271.80000	1.27180		1,231.54000	1.23154	1,271.800	6.48	0.47	0.00	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,827.23000	2.82723		2,911.77000	2.91177	2,827.230	6.84	0.73	0.00	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	31.14000	0.03114		30.13000	0.03013	31.140	7.38	0.02	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.71689	113.41279		8.69727	113.52127		6.21	0.00	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	828.62000	0.82862		864.79000	0.86479	828.620	5.81	0.29	0.00	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,953.64000	1.95364		1,906.85000	1.90685	1,953.640	6.20	0.49	0.00	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.76009	110.29853		8.73930	110.41004		6.45	0.00	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
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 02/05/2019	Bond Future			305.04479	305.04479		305.04479	305.04479				0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.66673	303.66673		303.53384	303.53384				0.00	0.00	0	2,507.00

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
R197	On 07/11/2019	Bond Future			309.79689		309.79689		309.66448	309.66448			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			308.21245		308.21245		308.07993	308.07993			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 02/05/2019	Bond Future			239.63485		239.63485		239.63485	239.63485			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			241.00215		241.00215		240.88888	240.88888			0.00	0.00	0	9,346.00
R202	On 07/11/2019	Bond Future			245.86721		245.86721		245.75412	245.75412			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			246.61594		246.61594		246.50256	246.50256			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 02/05/2019	Bond Future			7.71000		101.54509		7.71000	101.54509		2.57	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			7.74573		103.35292		7.74194	103.36454		2.69	0.00	0.00	0	57,458.00
R2023	On 07/11/2019	Bond Future			7.77253		101.48063		7.76801	101.49357		3.06	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.77319		103.44287		7.76792	103.45693		2.90	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 02/05/2019	Bond Future			9.13000		94.46921		9.13000	94.46921		8.46	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future			9.25330		91.83024		9.23005	91.97570		8.91	0.00	0.00	0	45,347.00
R2030	On 01/08/2019	Bond Future	8.35	Call	80.10000		0.08010		90.80000	0.09080	80.100	7.89	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	311.05000		0.31105		340.99000	0.34099	311.050	8.23	0.16	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,269.70000		1.26970		1,344.27000	1.34427	1,269.700	8.81	0.44	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,478.93000		1.47893		1,560.10000	1.56010	1,478.930	8.88	0.49	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	667.07000		0.66707		638.21000	0.63821	667.070	9.45	0.26	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	653.01000		0.65301		624.72000	0.62472	653.010	9.47	0.25	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.31971		93.66112		9.29535	93.81052		8.86	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.57	Call	597.90000		0.59790		633.09000	0.63309	597.900	8.11	0.20	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	8.60	Call	642.94000		0.64294		679.94000	0.67994	642.940	8.15	0.21	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,713.47000		1.71347		1,783.17000	1.78317	1,713.470	8.72	0.42	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.12	Call	1,768.11000		1.76811		1,839.13000	1.83913	1,768.110	8.74	0.43	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.70	Put	1,484.40000		1.48440		1,440.01000	1.44001	1,484.400	9.40	0.34	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,378.66000		1.37866		1,337.11000	1.33711	1,378.660	9.49	0.32	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.37343		91.46289		9.34801	91.61590		9.33	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 02/05/2019	Bond Future			9.37000		92.53443		9.37000	92.53443		9.75	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.48531		93.87431		9.46718	93.99806		9.67	0.00	0.00	0	41,085.00
R2032	On 07/11/2019	Bond Future			9.55644		91.58435		9.53748	91.71151		10.10	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.61375		93.35574		9.59400	93.48616		10.25	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 02/05/2019	Bond Future			9.60000		95.77775		9.60000	95.77775		10.53	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.70540		97.22274		9.68731	97.35963		10.47	0.00	0.00	0	55,268.00
R2035	On 07/11/2019	Bond Future			9.78007		94.65757		9.76118	94.79829		10.98	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.84377		96.48815		9.82413	96.63238		11.18	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
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.69500		92.20264		9.69500	92.20264		11.09	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.80904		89.29170		9.79109	89.42820		11.56	0.00	178,583.40	2	46,487.00
R2037	On 07/11/2019	Bond Future			9.87894		91.07204		9.86025	91.21222		11.59	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.93779		88.57323		9.91840	88.71687		12.38	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 02/05/2019	Bond Future			9.78000		95.48585		9.78000	95.48585		11.49	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future			9.88837		92.40347		9.87040	92.55052		12.00	0.00	0.00	0	28,625.00
R2040	On 07/11/2019	Bond Future			9.95787		94.24594		9.93918	94.39690		12.04	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,020.99000		1.02099		1,064.61000	1.06461	1,020.990	11.00	0.24	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,568.30000		2.56830		2,645.66000	2.64566	2,568.300	11.80	0.45	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.01660		91.55797		9.99723	91.71257		12.89	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 02/05/2019	Bond Future			9.80000		92.58518		9.80000	92.58518		12.08	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.90520		89.57028		9.88714	89.72107		12.61	0.00	0.00	0	38,205.00
R2044	On 01/08/2019	Bond Future	9.36	Call	539.21000		0.53921		577.47000	0.57747	539.210	11.90	0.19	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	597.91000		0.59791		638.96000	0.63896	597.910	11.97	0.21	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,573.42000		1.57342		1,648.81000	1.64881	1,573.420	12.59	0.41	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,038.09000		2.03809		2,124.97000	2.12497	2,038.090	12.79	0.49	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	1,137.45000		1.13745		1,105.42000	1.10542	1,137.450	13.62	0.29	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	694.71000		0.69471		675.51000	0.67551	694.710	14.27	0.20	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.97164		91.35620		9.95287	91.51102		12.68	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	774.41000		0.77441		810.91000	0.81091	774.410	11.37	0.20	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,350.88000		2.35088		2,425.40000	2.42540	2,350.880	12.35	0.42	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,672.25000		1.67225		1,635.95000	1.63595	1,672.250	13.50	0.29	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.02769		88.73765		10.00826	88.89619		13.61	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,132.07000		1.13207		1,172.37000	1.17237	1,132.070	12.32	0.22	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,052.90000		3.05290		3,129.11000	3.12911	3,052.900	13.31	0.43	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,097.84000		2.09784		2,061.06000	2.06106	2,097.840	14.82	0.28	0.00	0	328.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.75000		91.99641		9.75000	91.99641		12.48	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.84250		93.38162		9.82417	93.54037		12.45	0.00	0.00	0	102,934.00
R2048	On 07/11/2019	Bond Future			9.90864		90.80336		9.88960	90.96625		13.14	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.96501		92.55942		9.94530	92.72623		13.44	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 02/05/2019	Bond Future			6.27500		102.87892		6.27500	102.87892		0.17	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			5.74564		101.04815		5.73156	101.05431		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.11315		103.06241		3.07203	103.06981		0.04	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
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 02/05/2019	Bond Future			6.78000		100.62071		6.78000	100.62071		0.77	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.60823		102.56736		6.63505	102.52597		0.83	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.42495		101.20701		6.45639	101.16589		0.89	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.09915		103.16410		6.13696	103.12301		0.75	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 02/05/2019	Bond Future			9.55500		73.17464		9.55500	73.17464		11.80	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			9.65296		74.25394		9.63466	74.37264		11.91	0.00	66,086,006.60	890	87,922.00
R209	On 01/08/2019	Bond Future	9.30	Call	778.48000		0.77848		823.40000	0.82340	778.480	11.63	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,280.75000		2.28075		2,362.06000	2.36206	2,280.750	12.38	0.60	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	381.31000		0.38131		370.95000	0.37095	381.310	13.87	0.14	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.71688		72.58155		9.69786	72.70343		12.45	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.76861		73.98541		9.74893	74.11023		12.69	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 02/05/2019	Bond Future			189.09949		189.09949		189.09949	189.09949			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			193.39653		193.39653		192.85440	192.85440			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future			194.70193		194.70193		194.15095	194.15095			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			198.51038		198.51038		197.95008	197.95008			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 02/05/2019	Bond Future			158.51860		158.51860		158.51860	158.51860			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			159.60084		159.60084		159.44995	159.44995			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future			162.82299		162.82299		162.67069	162.67069			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			163.76827		163.76827		163.61428	163.61428			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 02/05/2019	Bond Future			9.25500		85.27610		9.25500	85.27610		9.33	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.36633		86.51348		9.34806	86.62651		9.48	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future			9.43585		84.68616		9.41673	84.80238		9.84	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
R213	On 06/02/2020	Bond Future		9.49396	86.32379		9.47404	86.44290		9.95	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 02/05/2019	Bond Future		9.76000	71.95915		9.76000	71.95915		12.82	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future		9.85818	73.00936		9.83990	73.13254		12.81	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future		9.92518	71.16659		9.90620	71.29302		13.45	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future		9.98234	72.54285		9.96271	72.67229		13.72	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 :** **106,218,427.50**    **1,242**    **901 038.00**

**Grand Total:** **106,218,427.50**    **1,242**    **901 038.00**