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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/05/2019

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	96.42000	96.42000		96.38000	96.38000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future	632.62600	632.62600		632.69900	632.69900			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future	643.35000	643.35000		644.20400	644.20400			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	656.52400	656.52400		657.39800	657.39800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	669.37500	669.37500		670.26800	670.26800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	733.36900	733.36900		733.69900	733.69900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	744.10400	744.10400		747.04000	747.04000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	759.34100	759.34100		762.34100	762.34100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	774.20500	774.20500		777.26600	777.26600			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	662.02300	662.02300		662.47400	662.47400			0.00	13,240,460.00	2	0.00
ALBI	On 01/08/2019	Index Future	671.04100	671.04100		674.51900	674.51900			0.00	0.00	0	975.00
ALBI	On 07/11/2019	Index Future	684.78100	684.78100		688.33500	688.33500			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	698.18600	698.18600		701.81100	701.81100			0.00	0.00	0	0.00

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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 02/05/2019	Bond Future	10.85500		76.92909		10.84623	76.98080			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.03198		77.93867		10.95552	78.38023			0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.14813		75.73966		11.06866	76.19046			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.25534		77.22299		11.17294	77.68270			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		11.12121	78.66471			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.30494		79.59167		11.22850	80.09475			0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.41932		76.95568		11.33989	77.46926			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.52077		78.46316		11.43853	78.98691			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 02/05/2019	GOVI	655.41700		655.41700		655.88300	655.88300			0.00	511,225,260.00	78	0.00
GOVI	On 01/08/2019	GOVI	664.19300		664.19300		667.80900	667.80900			0.00	0.00	0	444.00
GOVI	On 07/11/2019	GOVI	677.79400		677.79400		681.48700	681.48700			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	691.06100		691.06100		694.82900	694.82900			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.77887		135.77887		135.75895	135.75895			0.00	17,515,474.23	129	0.00
I2025	On 01/08/2019	Bond Future	136.84475		136.84475		136.82494	136.82494			0.00	0.00	0	1,522.00
I2025	On 07/11/2019	Bond Future	139.68255		139.68255		139.66268	139.66268			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.97937		140.97937		140.95931	140.95931			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		102.81992	102.81992			0.00	303,775,387.58	2,954	0.00
I2029	On 01/08/2019	Bond Future	104.72995		104.72995		104.71468	104.71468			0.00	0.00	0	3,930.00
I2029	On 07/11/2019	Bond Future	105.81044		105.81044		105.79514	105.79514			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	107.90621		107.90621		107.89079	107.89079			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		105.82117	105.82117			0.00	231,148,051.68	2,184	0.00
I2033	On 01/08/2019	Bond Future	107.53124		107.53124		107.77116	107.77116			0.00	0.00	0	6,090.00

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 07/11/2019	Bond Future			108.59497		108.59497		108.84016	108.84016			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future			110.74591		110.74591		110.99601	110.99601			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 02/05/2019	Bond Future			124.62585		124.62585		124.60650	124.60650			0.00	1,033,023,670.65	8,289	0.00
I2038	On 01/08/2019	Bond Future			125.40060		125.40060		125.28745	125.28745			0.00	0.00	0	11,535.00
I2038	On 07/11/2019	Bond Future			128.00109		128.00109		127.88601	127.88601			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future			128.88305		128.88305		128.76576	128.76576			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		117.52988	117.52988			0.00	1,214,209,421.70	10,310	0.00
I2046	On 01/08/2019	Bond Future			119.71396		119.71396		119.69573	119.69573			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			120.48196		120.48196		120.46363	120.46363			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			122.86844		122.86844		122.84975	122.84975			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		123.73297	123.73297			0.00	923,811,964.60	7,465	0.00
I2050	On 01/08/2019	Bond Future			124.24154		124.24154		124.22223	124.22223			0.00	0.00	0	10,887.00
I2050	On 07/11/2019	Bond Future			126.81800		126.81800		126.79855	126.79855			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			127.49319		127.49319		127.47357	127.47357			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 02/05/2019	Index Future			261.82400		261.82400		261.73300	261.73300			0.00	47,128,320.00	18	0.00
IGOV	On 01/08/2019	Index Future			266.86300		266.86300		266.55800	266.55800			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			272.39600		272.39600		272.08600	272.08600			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future			277.79100		277.79100		277.47500	277.47500			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		8.54072	114.74641		5.92	0.00	4,731,214,947.15	41,241	0.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,491.40000		1.49140		1,516.96000	1.51696	1,491.400	6.19	1.00	41,769,003.64	364	0.00
R186	On 01/08/2019	Bond Future			8.65946		111.17825		8.59723	111.53413		6.34	0.00	1,111,782.50	10	111,716.00
R186	On 01/08/2019	Bond Future	8.30	Call	591.81000		0.59181		719.60000	0.71960	591.810	6.22	0.28	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,320.10000		1.32010		1,184.86000	1.18486	1,320.100	6.48	0.47	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,848.95000		2.84895		3,133.47000	3.13347	2,848.950	6.84	0.73	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	37.66000		0.03766		33.51000	0.03351	37.660	7.38	0.02	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.70918		113.45540		8.64357	113.81887		6.21	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	862.73000		0.86273		995.55000	0.99555	862.730	5.81	0.29	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,959.88000		1.95988		1,813.51000	1.81351	1,959.880	6.20	0.48	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.74700		110.36872		8.67803	110.73954		6.45	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 02/05/2019	Bond Future			305.04479		305.04479		304.63462	304.63462			0.00	751,020,272.98	2,462	0.00
R197	On 01/08/2019	Bond Future			303.34107		303.34107		302.79973	302.79973			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.63142		309.63142		309.07966	309.07966			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			308.11819		308.11819		307.55593	307.55593			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		239.59842	239.59842			0.00	1,697,812,912.25	7,085	0.00
R202	On 01/08/2019	Bond Future			241.34317		241.34317		240.05719	240.05719			0.00	0.00	0	9,346.00
R202	On 07/11/2019	Bond Future			246.34761		246.34761		245.03590	245.03590			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			247.16588		247.16588		245.82819	245.82819			0.00	0.00	0	0.00
R202	On 07/12/2023	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		7.70540	101.56007		2.57	0.00	1,903,868,892.41	18,749	0.00
R2023	On 01/08/2019	Bond Future			7.76043		103.30784		7.72833	103.40631		2.69	0.00	0.00	0	57,458.00
R2023	On 07/11/2019	Bond Future			7.76932		101.48982		7.73414	101.59058		3.06	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.76034		103.47715		7.72181	103.58003		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		9.12080	94.52817		8.46	0.00	3,201,183,650.06	33,886	0.00
R2030	On 01/08/2019	Bond Future			9.25956		91.79112		9.18764	92.24182		8.91	0.00	0.00	0	45,248.00
R2030	On 01/08/2019	Bond Future	8.35	Call	89.34000		0.08934		125.80000	0.12580	89.340	7.89	0.06	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	330.70000		0.33070		427.59000	0.42759	330.700	8.23	0.17	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,296.84000		1.29684		1,528.21000	1.52821	1,296.840	8.81	0.44	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,505.13000		1.50513		1,756.65000	1.75665	1,505.130	8.88	0.48	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	716.54000		0.71654		623.30000	0.62330	716.540	9.45	0.27	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	702.03000		0.70203		610.52000	0.61052	702.030	9.47	0.26	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.31800		93.67159		9.24315	94.13176		8.86	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	666.64000		0.66664		788.38000	0.78838	666.640	8.15	0.22	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,748.50000		1.74850		1,968.65000	1.96865	1,748.500	8.72	0.42	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,405.86000		1.40586		1,278.99000	1.27899	1,405.860	9.49	0.32	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.36786		91.49639		9.29010	91.96574		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		9.35576	92.63371		9.75	0.00	1,849,763,255.70	19,990	0.00
R2032	On 01/08/2019	Bond Future			9.49738		93.79205		9.42051	94.31770		9.67	0.00	0.00	0	41,085.00
R2032	On 07/11/2019	Bond Future			9.56142		91.55099		9.48162	92.08760		10.10	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.61553		93.34399		9.53291	93.89123		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		9.59077	95.84891		10.53	0.00	4,460,369,817.50	46,570	0.00

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R2035	On 01/08/2019	Bond Future			9.72835		97.04950		9.65678	97.59133		10.47	0.00	0.00	0	55,268.00
R2035	On 07/11/2019	Bond Future			9.79691		94.53239		9.72275	95.08554		10.98	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.85804		96.38357		9.78134	96.94774		11.18	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 02/05/2019	Bond Future			9.69500		92.20264		9.68082	92.31260		11.09	0.00	3,592,675,867.60	38,965	0.00
R2037	On 01/08/2019	Bond Future			9.84813		88.99555		9.75081	89.73566		11.56	0.00	0.00	0	46,485.00
R2037	On 07/11/2019	Bond Future			9.91281		90.81884		9.81217	91.57440		11.59	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.96975		88.33725		9.86588	89.10770		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		9.77081	95.56246		11.49	0.00	1,219,831,733.75	12,775	0.00
R2040	On 01/08/2019	Bond Future			9.91734		92.16718		9.84071	92.79430		12.00	0.00	0.00	0	28,625.00
R2040	On 07/11/2019	Bond Future			9.98153		94.05541		9.90234	94.69560		12.04	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			10.03813		91.38661		9.95644	92.03951		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		9.79078	92.66356		12.08	0.00	909,186,467.60	9,820	0.00
R2044	On 01/08/2019	Bond Future			9.93429		89.32829		9.85769	89.96787		12.61	0.00	0.00	0	38,202.00
R2044	On 01/08/2019	Bond Future	9.36	Call	533.32000		0.53332		685.95000	0.68595	533.320	11.90	0.19	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	590.51000		0.59051		0.00000	0.00000	590.510	11.97	0.20	8,332,143.80	456	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,536.12000		1.53612		0.00000	0.00000	1,536.120	12.59	0.40	8,176,172.64	228	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,985.94000		1.98594		2,330.98000	2.33098	1,985.940	12.79	0.47	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	1,270.15000		1.27015		0.00000	0.00000	1,270.150	13.62	0.31	12,838,889.56	456	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	794.31000		0.79431		688.72000	0.68872	794.310	14.27	0.21	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.99570		91.15840		9.91662	91.81130		12.68	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	763.32000		0.76332		0.00000	0.00000	763.320	11.37	0.19	11,601,435.78	656	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,310.34000		2.31034		0.00000	0.00000	2,310.340	12.35	0.41	12,484,350.25	328	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,771.20000		1.77120		0.00000	0.00000	1,771.200	13.50	0.30	18,043,999.34	656	328.00
R2044	On 06/02/2020	Bond Future			10.04976		88.55815		9.96827	89.22398		13.61	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,118.28000		1.11828		0.00000	0.00000	1,118.280	12.32	0.22	12,643,655.98	656	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,012.37000		3.01237		0.00000	0.00000	3,012.370	13.31	0.43	12,459,183.93	328	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,183.15000		2.18315		0.00000	0.00000	2,183.150	14.82	0.28	16,666,903.62	656	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		9.73569	92.12243		12.48	0.00	2,785,927,284.03	30,283	0.00
R2048	On 01/08/2019	Bond Future			9.88153		93.04522		9.79464	93.79715		12.45	0.00	158,176,874.00	1,700	102,934.00
R2048	On 07/11/2019	Bond Future			9.94314		90.50953		9.85344	91.27704		13.14	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.99793		92.28203		9.90550	93.06474		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		6.27167	102.88116		0.17	0.00	262,341,246.00	2,550	0.00
R207	On 01/08/2019	Bond Future			5.60926		101.10783		5.60316	101.11050		0.15	0.00	158,132,646.12	1,564	4,891.00

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 07/11/2019	Bond Future			2.46608		103.17884		2.44948	103.18183		0.04	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 02/05/2019	Bond Future			6.78000		100.62071		6.77941	100.62175		0.77	0.00	517,391,690.82	5,142	0.00
R208	On 01/08/2019	Bond Future			6.68464		102.44951		6.68372	102.45093		0.83	0.00	0.00	0	10,859.00
R208	On 07/11/2019	Bond Future			6.47438		101.14237		6.47306	101.14409		0.89	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.13702		103.12295		6.13527	103.12485		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		9.54569	73.23599		11.80	0.00	1,610,061,603.92	22,003	0.00
R209	On 01/08/2019	Bond Future			9.68130		74.07068		9.60474	74.56732		11.91	0.00	273,691,162.60	3,695	87,922.00
R209	On 01/08/2019	Bond Future	9.30	Call	765.65000		0.76565		939.21000	0.93921	765.650	11.63	0.29	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,222.90000		2.22290		2,541.49000	2.54149	2,222.900	12.38	0.58	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	442.71000		0.44271		383.42000	0.38342	442.710	13.87	0.16	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.73987		72.43464		9.66082	72.94164		12.45	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.78951		73.85319		9.70809	74.37026		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		189.07114	189.07114			0.00	304,639,278.39	1,611	0.00
R210	On 01/08/2019	Bond Future			192.58362		192.58362		192.55538	192.55538			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future			193.97782		193.97782		193.94956	193.94956			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			197.82000		197.82000		197.79155	197.79155			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		158.49681	158.49681			0.00	590,006,229.20	3,722	0.00
R212	On 01/08/2019	Bond Future			159.41979		159.41979		159.22992	159.22992			0.00	188,115,352.20	1,180	6,690.00
R212	On 07/11/2019	Bond Future			162.72584		162.72584		162.53246	162.53246			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			163.70946		163.70946		163.51250	163.51250			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		9.24072	85.36631		9.33	0.00	1,230,875,227.40	14,434	0.00
R213	On 01/08/2019	Bond Future			9.37798		86.44152		9.30106	86.91823		9.48	0.00	0.00	0	17,140.00

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 07/11/2019	Bond Future	9.44036		84.65878		9.36049	85.14548		9.84	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.49517		86.31657		9.41240	86.81292		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		9.75070	72.02281		12.82	0.00	436,720,081.35	6,069	0.00
R214	On 01/08/2019	Bond Future	9.88690		72.81654		9.81038	73.33217		12.81	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.94898		71.00857		9.87003	71.53496		13.45	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.00420		72.39916		9.92291	72.93590		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
<b>Total for Derivatives :</b>												<b>37,284,212,024.51</b>	<b>361,719</b>	<b>836 015.00</b>
<b>Grand Total:</b>												<b>37,284,212,024.51</b>	<b>361,719</b>	<b>836 015.00</b>