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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2019

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	94.99000	94.99000		95.10000	95.10000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.26700	668.26700		666.51700	666.51700			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.26400	680.26400		678.48200	678.48200			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.75400	692.75400		690.94000	690.94000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	779.03600	779.03600		776.01100	776.01100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	793.02100	793.02100		789.94200	789.94200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	807.58200	807.58200		804.44600	804.44600			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	698.71400	698.71400		695.70700	695.70700			0.00	0.00	0	214.00
ALBI	On 06/02/2020	Index Future	711.25800	711.25800		708.19700	708.19700			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	724.31700	724.31700		721.20000	721.20000			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	10.74146	78.08856		10.80857	77.69366				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.85585	79.49051		10.92544	79.08842				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.96664	77.15618		11.03875	76.74677				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	11.08979	79.12502		11.14668	78.74314				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.19932	80.54554		11.25824	80.15670				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.30994	77.75989		11.37099	77.36395				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	691.66800	691.66800		688.60100	688.60100				0.00	6,916,680.00	1	1,243.00
GOVI	On 06/02/2020	GOVI	704.08500	704.08500		700.96300	700.96300				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	717.01300	717.01300		713.83300	713.83300				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.75904	137.75904		137.82653	137.82653				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.79209	138.79209		138.86072	138.86072				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.37336	141.37336		141.44331	141.44331				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	102.51331	102.51331		102.38141	102.38141				0.00	0.00	0	4,410.00
I2029	On 06/02/2020	Bond Future	104.37894	104.37894		104.24457	104.24457				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.20760	105.20760		105.07076	105.07076				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	103.16541	103.16541		102.57307	102.57307				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	105.04292	105.04292		104.43970	104.43970				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.80084	105.80084		105.18645	105.18645				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	120.62216	120.62216		120.62043	120.62043				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.15912	121.15912		121.15723	121.15723				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.41255	123.41255		123.41048	123.41048				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		111.71089	111.71089		111.91342	111.91342			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.74397	113.74397		113.95010	113.95010			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.11108	114.11108		114.32100	114.32100			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		116.14104	116.14104		116.13920	116.13920			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.41919	116.41919		116.41711	116.41711			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.58439	118.58439		118.58228	118.58228			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		262.43000	262.43000		262.35900	262.35900			0.00	0.00	0	1,070.00
IGOV	On 06/02/2020	Index Future		267.20600	267.20600		267.13300	267.13300			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.17500	272.17500		272.10100	272.10100			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		8.19728	116.33300		8.26404	115.95223		5.80	0.00	11,167,968.00	96	127,184.00
R186	On 07/11/2019	Bond Future	8.20	Put	809.21000	0.80921	1,022.92000	1.02292	809.210	5.77	0.49	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	915.84000	0.91584	736.27000	0.73627	915.840	5.79	0.54	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	678.82000	0.67882	871.67000	0.87167	678.820	5.80	0.44	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	979.65000	0.97965	791.73000	0.79173	979.650	5.80	0.56	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	86.37000	0.08637	130.27000	0.13027	86.370	6.25	0.08	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.24275	113.11757		8.31289	112.72993		6.03	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,199.73000	1.19973	1,046.22000	1.04622	1,199.730	5.82	0.43	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	975.14000	0.97514	1,125.64000	1.12564	975.140	6.03	0.35	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	364.79000	0.36479	435.60000	0.43560	364.790	6.45	0.16	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.28330	115.19459		8.35708	114.79985		6.08	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	609.42000	0.60942	528.18000	0.52818	609.420	5.37	0.23	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,084.74000	2.08474	1,895.05000	1.89505	2,084.740	5.92	0.51	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	955.13000	0.95513	1,069.15000	1.06915	955.130	6.49	0.27	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		308.61129	308.61129		308.61251	308.61251			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.57303	306.57303		306.57409	306.57409			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.27459	312.27459		312.27579	312.27579			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		233.19752	233.19752		233.32220	233.32220			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.37572	233.37572		233.50257	233.50257			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		237.71602	237.71602		237.84533	237.84533			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			7.27383		102.92060		7.36178	102.66480		2.40	0.00	43,329,572.60	421	54,498.00
R2023	On 06/02/2020	Bond Future			7.28028		104.76830		7.37650	104.50787		2.48	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.25838		102.75917		7.36402	102.49397		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			8.87628		96.43206		8.94285	96.00906		8.40	0.00	37,897,799.58	393	72,953.00
R2030	On 07/11/2019	Bond Future	8.60	Call	304.95000		0.30495		228.39000	0.22839	304.950	7.93	0.23	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	761.20000		0.76120		967.16000	0.96716	761.200	8.35	0.42	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,854.40000		1.85440		1,576.02000	1.57602	1,854.400	8.52	0.72	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	298.03000		0.29803		407.45000	0.40745	298.030	8.64	0.21	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	242.06000		0.24206		336.05000	0.33605	242.060	8.70	0.17	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	197.07000		0.19707		277.50000	0.27750	197.070	8.79	0.15	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	159.69000		0.15969		228.07000	0.22807	159.690	8.87	0.12	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	24.64000		0.02464		39.43000	0.03943	24.640	9.58	0.02	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	15.64000		0.01564		25.68000	0.02568	15.640	9.70	0.02	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.93427		94.15457		9.00340	93.72398		8.74	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	588.97000		0.58897		500.15000	0.50015	588.970	8.07	0.23	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,128.50000		2.12850		1,909.52000	1.90952	2,128.500	8.74	0.54	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			8.99146		95.88344		9.06327	95.44495		8.97	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			9.21365		93.92203		9.28021	93.46166		9.72	0.00	107,916,412.47	1,149	48,565.00
R2032	On 06/02/2020	Bond Future			9.27807		95.60819		9.34699	95.13948		9.67	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.33997		93.20374		9.41134	92.72648		10.44	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			9.50137		96.76590		9.56797	96.25575		10.58	0.00	16,450,203.00	170	97,686.00
R2035	On 07/11/2019	Bond Future	8.92	Call	62.83000		0.06283		43.30000	0.04330	62.830	9.44	0.05	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,276.23000		1.27623		1,042.93000	1.04293	1,276.230	10.22	0.53	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	78.99000		0.07899		118.22000	0.11822	78.990	11.47	0.05	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.57336		98.50319		9.64226	97.98371		10.53	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.63679		95.80811		9.70796	95.27915		11.44	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,546.07000		1.54607		1,389.70000	1.38970	1,546.070	10.56	0.32	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,784.30000		3.78430		3,503.84000	3.50384	3,784.300	11.44	0.56	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,034.17000		1.03417		1,142.88000	1.14288	1,034.170	13.12	0.19	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.69666		97.60976		9.77021	97.07088		11.81	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,777.81000		1.77781		1,638.40000	1.63840	1,777.810	12.26	0.28	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,321.75000		2.32175		2,150.62000	2.15062	2,321.750	12.26	0.34	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			9.62480		93.00734		9.69132	92.49467		11.21	0.00	72,638,732.54	781	68,098.00
R2037	On 06/02/2020	Bond Future			9.69233		90.41785		9.76101	89.89592		11.70	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.75907	92.07808		9.82996	91.54657			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			9.77034	95.77865		9.82675	95.31335			11.64	0.00	0.00	0	43,506.00
R2040	On 07/11/2019	Bond Future	9.30	Call	141.08000	0.14108		106.95000	0.10695	141.080		10.38	0.10	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,441.77000	1.44177		1,224.34000	1.22434	1,441.770		11.30	0.54	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.83935	92.98836		9.89757	92.51464			12.17	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.90753	94.69579		9.96759	94.21340			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			9.83472	92.49600		9.88603	92.06602			12.26	0.00	14,984,352.00	162	38,163.00
R2044	On 07/11/2019	Bond Future	9.19	Call	45.43000	0.04543		34.52000	0.03452	45.430		10.91	0.04	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	968.61000	0.96861		820.33000	0.82033	968.610		11.77	0.41	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	111.24000	0.11124		151.34000	0.15134	111.240		13.44	0.07	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.90195	89.77207		9.95487	89.33427			12.83	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	331.30000	0.33130		286.01000	0.28601	331.300		10.93	0.12	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,990.12000	1.99012		1,816.83000	1.81683	1,990.120		12.39	0.43	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	703.23000	0.70323		787.17000	0.78717	703.230		14.58	0.17	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.96826	91.42055		10.02282	90.97466			13.35	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,146.13000	1.14613		1,045.52000	1.04552	1,146.130		11.60	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,325.96000	1.32596		1,214.08000	1.21408	1,325.960		11.74	0.27	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,380.73000	3.38073		3,171.08000	3.17108	3,380.730		12.86	0.50	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,685.82000	3.68582		3,464.84000	3.46484	3,685.820		12.98	0.52	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,184.84000	1.18484		1,281.21000	1.28121	1,184.840		14.78	0.19	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,107.08000	1.10708		1,197.95000	1.19795	1,107.080		14.93	0.18	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.03278	88.75473		10.08905	88.30050			14.52	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,382.87000	1.38287		1,285.31000	1.28531	1,382.870		13.28	0.23	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	3,177.19000	3.17719		2,998.16000	2.99816	3,177.190		13.83	0.42	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,168.21000	2.16821		2,297.37000	2.29737	2,168.210		15.48	0.26	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			9.82015	91.56482		9.87148	91.12175			12.65	0.00	0.00	0	86,811.00
R2048	On 06/02/2020	Bond Future			9.88865	93.20873		9.94160	92.75761			12.62	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			9.94945	90.47983		10.00398	90.02048			13.79	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.00716	92.18130		10.06333	91.71335			14.29	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,854.87000	1.85487		1,741.22000	1.74122	1,854.870		14.73	0.26	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,457.44000	2.45744		2,315.96000	2.31596	2,457.440		14.73	0.32	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			6.74534	102.41371		6.74084	102.41450			0.06	0.00	9,422,061.32	92	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			6.59358		100.98673		6.59241	100.98825		0.61	0.00	0.00	0	11,057.00
R208	On 06/02/2020	Bond Future			6.43528		102.79972		6.43391	102.80120		0.57	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.13981		101.28364		6.13801	101.28518		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			9.48232		74.10575		9.54871	73.66963		12.03	0.00	2,223,172.50	30	96,982.00
R209	On 07/11/2019	Bond Future	8.92	Call	71.55000		0.07155		50.57000	0.05057	71.550	10.94	0.07	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	595.88000		0.59588		468.34000	0.46834	595.880	11.28	0.35	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,107.70000		1.10770		908.43000	0.90843	1,107.700	11.63	0.52	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	390.53000		0.39053		519.56000	0.51956	390.530	12.07	0.24	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.54288		75.43614		9.61128	74.99211		12.07	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.60110		73.66978		9.67156	73.21764		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			189.27032		189.27032		188.84307	188.84307			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.71492		192.71492		192.27964	192.27964			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.64878		193.64878		193.20546	193.20546			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			162.41003		162.41003		162.41107	162.41107			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.11979		163.11979		163.12072	163.12072			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.15353		166.15353		166.15449	166.15449			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			9.07875		86.89287		9.14533	86.47559		9.40	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future			9.14350		88.45284		9.21250	88.02800		9.41	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.19926		86.52472		9.27069	86.09211		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			9.74450		72.38499		9.80085	72.00141		13.06	0.00	0.00	0	16,236.00
R214	On 06/02/2020	Bond Future			9.81117		73.68448		9.86922	73.29402		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	9.87019	71.73894		9.92992	71.34131		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
Total for Derivatives :											322,946,954.01	3,295	1 094 966.00
Grand Total:											322,946,954.01	3,295	1 094 966.00