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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/05/2019

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	96.43000	96.43000		96.42000	96.42000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	644.31200	644.31200		643.35000	643.35000			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	657.16200	657.16200		656.52400	656.52400			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	669.87000	669.87000		669.37500	669.37500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	746.14900	746.14900		744.10400	744.10400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	761.03000	761.03000		759.34100	759.34100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	775.74600	775.74600		774.20500	774.20500			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	673.89400	673.89400		671.04100	671.04100			0.00	0.00	0	975.00
ALBI	On 07/11/2019	Index Future	687.33300	687.33300		684.78100	684.78100			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	700.62500	700.62500		698.18600	698.18600			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	10.96655	78.31630	78.31630		11.03198	77.93867			0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.08726	76.08460	76.08460		11.14813	75.73966			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.19535	77.55727	77.55727		11.25534	77.22299			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	11.23870	80.02730	80.02730		11.30494	79.59167			0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.35702	77.35800	77.35800		11.41932	76.95568			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.45901	78.85591	78.85591		11.52077	78.46316			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	667.17600	667.17600	667.17600		664.19300	664.19300			0.00	0.00	0	444.00
GOVI	On 07/11/2019	GOVI	680.48200	680.48200	680.48200		677.79400	677.79400			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	693.64100	693.64100	693.64100		691.06100	691.06100			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	137.00096	137.00096	137.00096		136.84475	136.84475			0.00	0.00	0	1,522.00
I2025	On 07/11/2019	Bond Future	139.76910	139.76910	139.76910		139.68255	139.68255			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	141.03487	141.03487	141.03487		140.97937	140.97937			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	104.96018	104.96018	104.96018		104.72995	104.72995			0.00	0.00	0	3,930.00
I2029	On 07/11/2019	Bond Future	105.98986	105.98986	105.98986		105.81044	105.81044			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	108.06433	108.06433	108.06433		107.90621	107.90621			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	107.48103	107.48103	107.48103		107.53124	107.53124			0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	108.48699	108.48699	108.48699		108.59497	108.59497			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	110.61017	110.61017	110.61017		110.74591	110.74591			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		125.34198	125.34198		125.40060	125.40060			0.00	0.00	0	11,535.00
I2038	On 07/11/2019	Bond Future		127.87457	127.87457		128.00109	128.00109			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future		128.72392	128.72392		128.88305	128.88305			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		119.65864	119.65864		119.71396	119.71396			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future		120.36197	120.36197		120.48196	120.48196			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		122.71793	122.71793		122.86844	122.86844			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		124.18389	124.18389		124.24154	124.24154			0.00	0.00	0	10,887.00
I2050	On 07/11/2019	Bond Future		126.69307	126.69307		126.81800	126.81800			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		127.33637	127.33637		127.49319	127.49319			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		266.92200	266.92200		266.86300	266.86300			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future		272.31500	272.31500		272.39600	272.39600			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future		277.64300	277.64300		277.79100	277.79100			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		8.61334	111.44186		8.65946	111.17825		6.34	0.00	93,611,162.40	840	111,841.00
R186	On 01/08/2019	Bond Future	8.30	Call	662.60000	0.66260	591.81000	0.59181	662.600	6.22	0.31	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,192.75000	1.19275	1,320.10000	1.32010	1,192.750	6.48	0.44	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,036.81000	3.03681	2,848.95000	2.84895	3,036.810	6.84	0.75	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	30.64000	0.03064	37.66000	0.03766	30.640	7.38	0.02	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future		8.67128	113.66517		8.70918	113.45540		6.21	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	921.73000	0.92173	862.73000	0.86273	921.730	5.81	0.31	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,855.15000	1.85515	1,959.88000	1.95988	1,855.150	6.20	0.47	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.71187	110.55740		8.74700	110.36872		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
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		303.32035	303.32035		303.34107	303.34107			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			309.44892		309.44892		309.63142	309.63142			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.86169		307.86169		308.11819	308.11819			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			241.92728		241.92728		241.34317	241.34317			0.00	0.00	0	9,346.00
R202	On 07/11/2019	Bond Future			246.81528		246.81528		246.34761	246.34761			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			247.58567		247.58567		247.16588	247.16588			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			7.71601		103.44413		7.76043	103.30784		2.69	0.00	2,586,103.25	25	57,458.00
R2023	On 07/11/2019	Bond Future			7.73941		101.57548		7.76932	101.48982		3.06	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.73644		103.54095		7.76034	103.47715		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			9.21105		92.09480		9.25956	91.79112		8.91	0.00	9,117,385.20	99	45,347.00
R2030	On 01/08/2019	Bond Future	8.35	Call	106.02000		0.10602		89.34000	0.08934	106.020	7.89	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	379.19000		0.37919		330.70000	0.33070	379.190	8.23	0.19	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,426.49000		1.42649		1,296.84000	1.29684	1,426.490	8.81	0.47	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,647.85000		1.64785		1,505.13000	1.50513	1,647.850	8.88	0.51	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	631.90000		0.63190		716.54000	0.71654	631.900	9.45	0.24	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	618.73000		0.61873		702.03000	0.70203	618.730	9.47	0.24	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.27548		93.93262		9.31800	93.67159		8.86	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	720.98000		0.72098		666.64000	0.66664	720.980	8.15	0.23	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,854.80000		1.85480		1,748.50000	1.74850	1,854.800	8.72	0.44	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,317.11000		1.31711		1,405.86000	1.40586	1,317.110	9.49	0.31	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.32728		91.74092		9.36786	91.49639		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			9.44300		94.16347		9.49738	93.79205		9.67	0.00	0.00	0	41,085.00
R2032	On 07/11/2019	Bond Future			9.51228		91.88091		9.56142	91.55099		10.10	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.56784		93.65931		9.61553	93.34399		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			9.66833		97.50358		9.72835	97.04950		10.47	0.00	0.00	0	55,268.00
R2035	On 07/11/2019	Bond Future			9.74143		94.94575		9.79691	94.53239		10.98	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.80364		96.78319		9.85804	96.38357		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		9.69500	92.20264		11.09	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
R2037	On 01/08/2019	Bond Future		9.77223	89.57196		9.84813	88.99555		11.56	0.00	0.00	0	46,485.00
R2037	On 07/11/2019	Bond Future		9.84065	91.35960		9.91281	90.81884		11.59	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future		9.89810	88.86762		9.96975	88.33725		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		9.85153	92.70534		9.91734	92.16718		12.00	0.00	0.00	0	28,625.00
R2040	On 07/11/2019	Bond Future		9.91959	94.55554		9.98153	94.05541		12.04	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future		9.97695	91.87489		10.03813	91.38661		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		9.86820	89.87966		9.93429	89.32829		12.61	0.00	0.00	0	38,202.00
R2044	On 01/08/2019	Bond Future	9.36	Call	636.37000	0.63637	533.32000	0.53332	636.370	11.90	0.22	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	701.64000	0.70164	590.51000	0.59051	701.640	11.97	0.23	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,754.04000	1.75404	1,536.12000	1.53612	1,754.040	12.59	0.44	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,242.83000	2.24283	1,985.94000	1.98594	2,242.830	12.79	0.51	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	1,095.03000	1.09503	1,270.15000	1.27015	1,095.030	13.62	0.28	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	674.48000	0.67448	794.31000	0.79431	674.480	14.27	0.19	0.00	0	100.00
R2044	On 07/11/2019	Bond Future		9.93324	91.67342		9.99570	91.15840		12.68	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	861.64000	0.86164	763.32000	0.76332	861.640	11.37	0.21	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,521.56000	2.52156	2,310.34000	2.31034	2,521.560	12.35	0.44	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,614.22000	1.61422	1,771.20000	1.77120	1,614.220	13.50	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future		9.98797	89.06225		10.04976	88.55815		13.61	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,225.80000	1.22580	1,118.28000	1.11828	1,225.800	12.32	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,224.37000	3.22437	3,012.37000	3.01237	3,224.370	13.31	0.44	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,036.56000	2.03656	2,183.15000	2.18315	2,036.560	14.82	0.27	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		9.80507	93.70631		9.88153	93.04522		12.45	0.00	0.00	0	102,934.00
R2048	On 07/11/2019	Bond Future		9.86980	91.13620		9.94314	90.50953		13.14	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future		9.92484	92.89997		9.99793	92.28203		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		5.72225	101.05839		5.60926	101.10783		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future		3.04483	103.07469		2.46608	103.17884		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		6.78000	100.62071		0.77	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 01/08/2019	Bond Future			6.66853		102.47434		6.68464	102.44951		0.83	0.00	2,151,961.14	21	10,880.00
R208	On 07/11/2019	Bond Future			6.49612		101.11396		6.47438	101.14237		0.89	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.18521		103.07062		6.13702	103.12295		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			9.61558		74.49670		9.68130	74.07068		11.91	0.00	5,959,736.00	80	87,929.00
R209	On 01/08/2019	Bond Future	9.30	Call	888.76000		0.88876		765.65000	0.76565	888.760	11.63	0.33	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,467.29000		2.46729		2,222.90000	2.22290	2,467.290	12.38	0.61	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	372.78000		0.37278		442.71000	0.44271	372.780	13.87	0.14	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.67808		72.83050		9.73987	72.43464		12.45	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.72850		74.24014		9.78951	73.85319		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			192.49336		192.49336		192.58362	192.58362			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future			193.78384		193.78384		193.97782	193.97782			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			197.57690		197.57690		197.82000	197.82000			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			159.17408		159.17408		159.41979	159.41979			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future			162.39038		162.39038		162.72584	162.72584			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			163.32928		163.32928		163.70946	163.70946			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			9.32896		86.74490		9.37798	86.44152		9.48	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future			9.39681		84.92369		9.44036	84.65878		9.84	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future			9.45332		86.56704		9.49517	86.31657		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

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 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		9.82082	73.26146		9.88690	72.81654		12.81	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future		9.88645	71.42497		9.94898	71.00857		13.45	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future		9.94231	72.80721		10.00420	72.39916		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 :												113,426,347.99	1,065	836 267.00
Grand Total:												113,426,347.99	1,065	836 267.00