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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2019

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	96.41000	96.41000		96.43000	96.43000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	643.80600	643.80600		644.31200	644.31200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	656.63800	656.63800		657.16200	657.16200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	669.33100	669.33100		669.87000	669.87000			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	745.25400	745.25400		746.14900	746.14900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	760.10900	760.10900		761.03000	761.03000			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	774.80200	774.80200		775.74600	775.74600			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	673.00800	673.00800		673.89400	673.89400			0.00	0.00	0	975.00
ALBI	On 07/11/2019	Index Future	686.42300	686.42300		687.33300	687.33300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	699.69200	699.69200		700.62500	700.62500			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		10.85500	76.92909			0.00	0.00	0	0.00
ES33		On 01/08/2019	Bond Future	10.98461	78.21179		10.96655	78.31630			0.00	0.00	0	350.00
ES33		On 07/11/2019	Bond Future	11.10612	75.97748		11.08726	76.08460			0.00	0.00	0	0.00
ES33		On 06/02/2020	Bond Future	11.21498	77.44765		11.19535	77.55727			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		11.13000	78.60561			0.00	0.00	0	0.00
ES42		On 01/08/2019	Bond Future	11.25682	79.90772		11.23870	80.02730			0.00	0.00	0	4,919.00
ES42		On 07/11/2019	Bond Future	11.37594	77.23544		11.35702	77.35800			0.00	0.00	0	0.00
ES42		On 06/02/2020	Bond Future	11.47866	78.73058		11.45901	78.85591			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	666.24200	666.24200		667.17600	667.17600			0.00	0.00	0	444.00
GOVI		On 07/11/2019	GOVI	679.52200	679.52200		680.48200	680.48200			0.00	0.00	0	0.00
GOVI		On 06/02/2020	GOVI	692.65700	692.65700		693.64100	693.64100			0.00	0.00	0	0.00
I2025		On 02/05/2019	Bond Future	135.77887	135.77887		135.77887	135.77887			0.00	0.00	0	0.00
I2025		On 01/08/2019	Bond Future	137.22680	137.22680		137.00096	137.00096			0.00	0.00	0	1,522.00
I2025		On 07/11/2019	Bond Future	139.99854	139.99854		139.76910	139.76910			0.00	0.00	0	0.00
I2025		On 06/02/2020	Bond Future	141.26804	141.26804		141.03487	141.03487			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			0.00	0.00	0	0.00
I2029		On 01/08/2019	Bond Future	104.89885	104.89885		104.96018	104.96018			0.00	26,224,712.50	250	4,180.00
I2029		On 07/11/2019	Bond Future	105.92652	105.92652		105.98986	105.98986			0.00	0.00	0	0.00
I2029		On 06/02/2020	Bond Future	107.99920	107.99920		108.06433	108.06433			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			0.00	0.00	0	0.00
I2033		On 01/08/2019	Bond Future	107.51412	107.51412		107.48103	107.48103			0.00	0.00	0	6,090.00
I2033		On 07/11/2019	Bond Future	108.51986	108.51986		108.48699	108.48699			0.00	0.00	0	0.00
I2033		On 06/02/2020	Bond Future	110.64321	110.64321		110.61017	110.61017			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		125.28837	125.28837		125.34198	125.34198			0.00	0.00	0	11,535.00
I2038	On 07/11/2019	Bond Future		127.81902	127.81902		127.87457	127.87457			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future		128.66655	128.66655		128.72392	128.72392			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		119.69662	119.69662		119.65864	119.65864			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future		120.39994	120.39994		120.36197	120.36197			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		122.75592	122.75592		122.71793	122.71793			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		123.96338	123.96338		124.18389	124.18389			0.00	0.00	0	10,887.00
I2050	On 07/11/2019	Bond Future		126.46720	126.46720		126.69307	126.69307			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		127.10551	127.10551		127.33637	127.33637			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		266.88500	266.88500		266.92200	266.92200			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future		272.27400	272.27400		272.31500	272.31500			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future		277.60000	277.60000		277.64300	277.64300			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		8.63787	111.30155		8.61334	111.44186		6.34	0.00	1,113,015.50	10	111,851.00
R186	On 01/08/2019	Bond Future	8.30	Call	600.86000	0.60086	662.60000	0.66260	600.860	6.22	0.29	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,231.54000	1.23154	1,192.75000	1.19275	1,231.540	6.48	0.45	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,911.77000	2.91177	3,036.81000	3.03681	2,911.770	6.84	0.74	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	30.13000	0.03013	30.64000	0.03064	30.130	7.38	0.02	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future		8.69727	113.52127		8.67128	113.66517		6.21	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	864.79000	0.86479	921.73000	0.92173	864.790	5.81	0.30	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,906.85000	1.90685	1,855.15000	1.85515	1,906.850	6.20	0.48	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.73930	110.41004		8.71187	110.55740		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		303.53384	303.53384		303.32035	303.32035			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			309.66448		309.66448		309.44892	309.44892			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			308.07993		308.07993		307.86169	307.86169			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			240.88888		240.88888		241.92728	241.92728			0.00	0.00	0	9,346.00
R202	On 07/11/2019	Bond Future			245.75412		245.75412		246.81528	246.81528			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			246.50256		246.50256		247.58567	247.58567			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			7.74194		103.36454		7.71601	103.44413		2.69	0.00	0.00	0	57,458.00
R2023	On 07/11/2019	Bond Future			7.76801		101.49357		7.73941	101.57548		3.06	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.76792		103.45693		7.73644	103.54095		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			9.23005		91.97570		9.21105	92.09480		8.91	0.00	0.00	0	45,347.00
R2030	On 01/08/2019	Bond Future	8.35	Call	90.80000		0.09080		106.02000	0.10602	90.800	7.89	0.06	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	340.99000		0.34099		379.19000	0.37919	340.990	8.23	0.17	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,344.27000		1.34427		1,426.49000	1.42649	1,344.270	8.81	0.46	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,560.10000		1.56010		1,647.85000	1.64785	1,560.100	8.88	0.50	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	638.21000		0.63821		631.90000	0.63190	638.210	9.45	0.25	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	624.72000		0.62472		618.73000	0.61873	624.720	9.47	0.24	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.29535		93.81052		9.27548	93.93262		8.86	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.57	Call	633.09000		0.63309		0.00000	0.00000	633.090	8.11	0.21	411,308,685.35	20,631	20,631.00
R2030	On 07/11/2019	Bond Future	8.60	Call	679.94000		0.67994		720.98000	0.72098	679.940	8.15	0.22	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,783.17000		1.78317		1,854.80000	1.85480	1,783.170	8.72	0.43	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.12	Call	1,839.13000		1.83913		0.00000	0.00000	1,839.130	8.74	0.44	852,329,471.19	20,631	20,631.00
R2030	On 07/11/2019	Bond Future	9.70	Put	1,440.01000		1.44001		0.00000	0.00000	1,440.010	9.40	0.33	649,588,079.55	20,631	20,631.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,337.11000		1.33711		1,317.11000	1.31711	1,337.110	9.49	0.32	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.34801		91.61590		9.32728	91.74092		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			9.46718		93.99806		9.44300	94.16347		9.67	0.00	0.00	0	41,085.00
R2032	On 07/11/2019	Bond Future			9.53748		91.71151		9.51228	91.88091		10.10	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.59400		93.48616		9.56784	93.65931		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			9.68731		97.35963		9.66833	97.50358		10.47	0.00	0.00	0	55,268.00
R2035	On 07/11/2019	Bond Future			9.76118		94.79829		9.74143	94.94575		10.98	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.82413		96.63238		9.80364	96.78319		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			9.79109		89.42820		9.77223	89.57196		11.56	0.00	0.00	0	46,485.00
R2037	On 07/11/2019	Bond Future			9.86025		91.21222		9.84065	91.35960		11.59	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.91840		88.71687		9.89810	88.86762		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			9.87040		92.55052		9.85153	92.70534		12.00	0.00	0.00	0	28,625.00
R2040	On 07/11/2019	Bond Future			9.93918		94.39690		9.91959	94.55554		12.04	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,064.61000		1.06461		0.00000	0.00000	1,064.610	11.00	0.25	59,722,805.24	2,520	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,645.66000		2.64566		0.00000	0.00000	2,645.660	11.80	0.46	54,791,564.44	1,260	1,260.00
R2040	On 06/02/2020	Bond Future			9.99723		91.71257		9.97695	91.87489		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			9.88714		89.72107		9.86820	89.87966		12.61	0.00	269,163.21	3	38,205.00
R2044	On 01/08/2019	Bond Future	9.36	Call	577.47000		0.57747		636.37000	0.63637	577.470	11.90	0.20	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	638.96000		0.63896		701.64000	0.70164	638.960	11.97	0.22	1,966,566.96	100	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,648.81000		1.64881		1,754.04000	1.75404	1,648.810	12.59	0.42	3,805,504.80	100	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,124.97000		2.12497		2,242.83000	2.24283	2,124.970	12.79	0.50	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	1,105.42000		1.10542		1,095.03000	1.09503	1,105.420	13.62	0.29	2,575,951.06	100	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	675.51000		0.67551		674.48000	0.67448	675.510	14.27	0.19	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.95287		91.51102		9.93324	91.67342		12.68	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	810.91000		0.81091		861.64000	0.86164	810.910	11.37	0.20	1,860,053.69	100	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,425.40000		2.42540		2,521.56000	2.52156	2,425.400	12.35	0.43	3,942,873.79	100	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,635.95000		1.63595		1,614.22000	1.61422	1,635.950	13.50	0.28	2,603,525.13	100	328.00
R2044	On 06/02/2020	Bond Future			10.00826		88.89619		9.98797	89.06225		13.61	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,172.37000		1.17237		1,225.80000	1.22580	1,172.370	12.32	0.22	1,999,447.51	100	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,129.11000		3.12911		3,224.37000	3.22437	3,129.110	13.31	0.44	3,897,364.06	100	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,061.06000		2.06106		2,036.56000	2.03656	2,061.060	14.82	0.27	2,436,743.16	100	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			9.82417		93.54037		9.80507	93.70631		12.45	0.00	0.00	0	102,934.00
R2048	On 07/11/2019	Bond Future			9.88960		90.96625		9.86980	91.13620		13.14	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.94530		92.72623		9.92484	92.89997		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			5.73156		101.05431		5.72225	101.05839		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.07203		103.06981		3.04483	103.07469		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			6.63505		102.52597		6.66853	102.47434		0.83	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.45639		101.16589		6.49612	101.11396		0.89	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.13696		103.12301		6.18521	103.07062		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			9.63466		74.37264		9.61558	74.49670		11.91	0.00	0.00	0	87,922.00
R209	On 01/08/2019	Bond Future	9.30	Call	823.40000		0.82340		888.76000	0.88876	823.400	11.63	0.31	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,362.06000		2.36206		2,467.29000	2.46729	2,362.060	12.38	0.61	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	370.95000		0.37095		372.78000	0.37278	370.950	13.87	0.14	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.69786		72.70343		9.67808	72.83050		12.45	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.74893		74.11023		9.72850	74.24014		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			192.85440		192.85440		192.49336	192.49336			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future			194.15095		194.15095		193.78384	193.78384			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			197.95008		197.95008		197.57690	197.57690			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			159.44995		159.44995		159.17408	159.17408			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future			162.67069		162.67069		162.39038	162.39038			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			163.61428		163.61428		163.32928	163.32928			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			9.34806		86.62651		9.32896	86.74490		9.48	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future			9.41673		84.80238		9.39681	84.92369		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	9.47404		86.44290		9.45332	86.56704		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	9.83990		73.13254		9.82082	73.26146		12.81	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.90620		71.29302		9.88645	71.42497		13.45	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.96271		72.67229		9.94231	72.80721		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 :												2,080,435,527.14	66,836	900 936.00
Grand Total:												2,080,435,527.14	66,836	900 936.00