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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2019

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	94.92000	94.92000		94.94000	94.94000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.03300	668.03300		668.48100	668.48100			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.01300	680.01300		680.46900	680.46900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.52500	692.52500		692.99000	692.99000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	779.47000	779.47000		779.98700	779.98700			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	793.44900	793.44900		793.97400	793.97400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	808.04800	808.04800		808.58300	808.58300			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	697.34600	697.34600		698.30500	698.30500			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	709.85200	709.85200		710.82800	710.82800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	722.91300	722.91300		723.90700	723.90700			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	10.81162	77.67579		10.79235	77.78884				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.92885	79.06879		10.90888	79.18382				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.04175	76.72981		11.02105	76.84697				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	11.16667	78.60970		11.14232	78.77230				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.27918	80.01929		11.25397	80.18477				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.39221	77.22713		11.36608	77.39567				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	690.36000	690.36000		691.37100	691.37100				0.00	0.00	0	1,199.00
GOVI	On 06/02/2020	GOVI	702.74100	702.74100		703.76900	703.76900				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	715.67100	715.67100		716.71900	716.71900				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.41849	137.41849		137.48897	137.48897				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.44226	138.44226		138.51399	138.51399				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.02213	141.02213		141.09519	141.09519				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	101.88215	101.88215		102.05768	102.05768				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.73402	103.73402		103.91263	103.91263				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.55440	104.55440		104.73642	104.73642				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	102.73520	102.73520		102.73544	102.73544				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.60265	104.60265		104.60277	104.60277				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.35627	105.35627		105.35638	105.35638				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	121.14589	121.14589		121.14624	121.14624				0.00	0.00	0	21,859.00
I2038	On 06/02/2020	Bond Future	121.68967	121.68967		121.68984	121.68984				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.95736	123.95736		123.95754	123.95754				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			111.42109		111.42109		111.52350	111.52350			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			113.44644		113.44644		113.55052	113.55052			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			113.81217		113.81217		113.91825	113.91825			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			116.28531		116.28531		116.28554	116.28554			0.00	0.00	0	12,882.00
I2050	On 06/02/2020	Bond Future			116.56358		116.56358		116.56358	116.56358			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			118.73570		118.73570		118.73570	118.73570			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			262.65200		262.65200		262.69700	262.69700			0.00	0.00	0	1,017.00
IGOV	On 06/02/2020	Index Future			267.42600		267.42600		267.47200	267.47200			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			272.41000		272.41000		272.45600	272.45600			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 07/11/2019	Bond Future			8.16546		116.51506		8.15564	116.57133		5.65	0.00	29,128,765.00	250	127,434.00
R186	On 07/11/2019	Bond Future	8.20	Put	980.18000		0.98018		962.79000	0.96279	980.180	5.62	0.47	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,273.03000		1.27303		1,313.27000	1.31327	1,273.030	5.64	0.56	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	855.82000		0.85582		840.66000	0.84066	855.820	5.65	0.42	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,338.71000		1.33871		1,379.82000	1.37982	1,338.710	5.65	0.58	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	196.44000		0.19644		194.04000	0.19404	196.440	6.08	0.13	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future			8.20974		113.30060		8.19943	113.35785		6.32	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,560.04000		1.56004		1,592.42000	1.59242	1,560.040	6.22	0.46	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,205.05000		1.20505		1,190.36000	1.19036	1,205.050	6.53	0.36	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	586.77000		0.58677		580.31000	0.58031	586.770	7.16	0.20	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.24773		115.38553		8.23689	115.44381		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	744.94000		0.74494		763.05000	0.76305	744.940	5.36	0.25	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,377.78000		2.37778		2,413.00000	2.41300	2,377.780	6.09	0.52	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,151.52000		1.15152		1,139.85000	1.13985	1,151.520	6.90	0.28	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			309.01687		309.01687		309.02364	309.02364			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.97569		306.97569		306.98234	306.98234			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.69618		312.69618		312.70298	312.70298			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			233.80538		233.80538		233.80615	233.80615			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			233.98772		233.98772		233.98823	233.98823			0.00	0.00	0	0.00

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R202	On 07/05/2020	Bond Future			238.34797		238.34797		238.34848	238.34848			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 07/11/2019	Bond Future			7.27780		102.90903		7.25148	102.98573		2.44	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future			7.28535		104.75456		7.25659	104.83255		2.68	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.26234		102.74921		7.23075	102.82867		2.67	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			8.88391		96.38345		8.86917	96.47739		8.32	0.00	0.00	0	72,732.00
R2030	On 07/11/2019	Bond Future	8.60	Call	549.81000		0.54981		585.91000	0.58591	549.810	7.87	0.29	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,108.54000		1.10854		1,077.90000	1.07790	1,108.540	8.27	0.44	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,118.16000		2.11816		2,190.84000	2.19084	2,118.160	8.43	0.67	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	574.87000		0.57487		558.71000	0.55871	574.870	8.54	0.27	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	499.11000		0.49911		485.15000	0.48515	499.110	8.60	0.24	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	434.75000		0.43475		422.73000	0.42273	434.750	8.68	0.22	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	377.88000		0.37788		367.60000	0.36760	377.880	8.76	0.19	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	114.45000		0.11445		112.07000	0.11207	114.450	9.46	0.07	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	87.15000		0.08715		85.50000	0.08550	87.150	9.61	0.05	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.94248		94.10329		8.92719	94.19881		9.20	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	811.52000		0.81152		842.70000	0.84270	811.520	8.51	0.26	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,415.24000		2.41524		2,474.15000	2.47415	2,415.240	9.20	0.54	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			8.99938		95.83495		8.98348	95.93234		8.99	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			9.25964		93.60360		9.25016	93.66911		9.75	0.00	0.00	0	47,957.00
R2032	On 06/02/2020	Bond Future			9.32596		95.28215		9.31615	95.34881		10.23	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.38901		92.87544		9.37885	92.94332		10.51	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			9.53872		96.47931		9.51906	96.63000		10.64	0.00	0.00	0	94,357.00
R2035	On 07/11/2019	Bond Future	8.92	Call	195.94000		0.19594		218.86000	0.21886	195.940	9.61	0.11	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,622.97000		1.62297		1,712.29000	1.71229	1,622.970	10.67	0.50	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	344.60000		0.34460		332.47000	0.33247	344.600	12.02	0.14	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.61224		98.20953		9.59193	98.36277		11.17	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.67644		95.51288		9.65545	95.66900		11.53	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,693.64000		1.69364		1,750.80000	1.75080	1,693.640	10.80	0.32	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,859.20000		3.85920		3,951.80000	3.95180	3,859.200	11.53	0.54	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,231.47000		1.23147		1,205.63000	1.20563	1,231.470	12.99	0.21	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.74046		97.28831		9.71876	97.44736		11.76	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,463.42000		2.46342		2,524.24000	2.52424	2,463.420	12.47	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			9.67105		92.65043		9.64626	92.84147		11.27	0.00	0.00	0	60,745.00
R2037	On 06/02/2020	Bond Future			9.74031		90.05275		9.71473	90.24712		12.40	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future		9.80811	91.70989		9.78170	91.90790		12.24	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		9.81703	95.39327		9.79226	95.59741		11.71	0.00	0.00	0	40,851.00
R2040	On 07/11/2019	Bond Future	9.30	355.38000	0.35538		398.34000	0.39834	355.380	10.85	0.16	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	1,781.44000	1.78144		1,899.70000	1.89970	1,781.440	11.79	0.50	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future		9.88776	92.59419		9.86221	92.80190		12.92	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future		9.95700	94.29817		9.93064	94.50970		12.76	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		9.86555	92.23723		9.83568	92.48792		12.33	0.00	0.00	0	38,089.00
R2044	On 07/11/2019	Bond Future	9.19	174.57000	0.17457		204.49000	0.20449	174.570	11.17	0.09	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	1,394.64000	1.39464		1,517.62000	1.51762	1,394.640	12.31	0.42	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	431.08000	0.43108		404.20000	0.40420	431.080	14.08	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future		9.93396	89.50683		9.90316	89.76202		13.62	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	565.57000	0.56557		613.37000	0.61337	565.570	11.97	0.16	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	2,344.71000	2.34471		2,466.98000	2.46698	2,344.710	13.25	0.43	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	1,050.86000	1.05086		1,007.77000	1.00777	1,050.860	15.10	0.20	0.00	0	328.00
R2044	On 07/05/2020	Bond Future		10.00082	91.15401		9.96907	91.41391		13.46	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	1,444.06000	1.44406		1,521.43000	1.52143	1,444.060	12.44	0.27	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	1,629.64000	1.62964		1,713.51000	1.71351	1,629.640	12.55	0.29	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	3,623.09000	3.62309		3,760.46000	3.76046	3,623.090	13.36	0.49	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	3,912.35000	3.91235		4,055.76000	4.05576	3,912.350	13.44	0.52	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	1,508.56000	1.50856		1,459.23000	1.45923	1,508.560	15.16	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	1,386.65000	1.38665		1,340.59000	1.34059	1,386.650	15.16	0.21	0.00	0	100.00
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		9.85134	91.29515		9.82658	91.50911		12.74	0.00	0.00	0	86,284.00
R2048	On 06/02/2020	Bond Future		9.92103	92.93239		9.89550	93.15014		13.42	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future		9.98237	90.20202		9.95607	90.42384		13.94	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future		10.04341	91.87881		10.01632	92.10469		14.27	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	2,653.74000	2.65374		2,736.03000	2.73603	2,653.740	15.03	0.33	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		6.61386	102.43705		6.60925	102.43786		0.06	0.00	0.00	0	3,884.00
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 07/11/2019	Bond Future		6.54923	101.04460		6.54809	101.04609		0.71	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future		6.38269	102.85661		6.38136	102.85804		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future		6.06729	101.34560		6.06552	101.34711		0.59	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

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/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			9.53722		73.74484		9.51753	73.87399		12.04	0.00	32,890,198.64	446	89,289.00
R209	On 07/11/2019	Bond Future	8.92	Call	184.57000		0.18457		205.45000	0.20545	184.570	11.02	0.12	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	857.74000		0.85774		916.15000	0.91615	857.740	11.79	0.36	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,343.20000		1.34320		1,418.28000	1.41828	1,343.200	12.04	0.48	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	865.76000		0.86576		834.24000	0.83424	865.760	12.49	0.34	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.59966		75.06727		9.57938	75.19871		12.80	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.65914		73.29705		9.63824	73.43095		13.16	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			189.73483		189.73483		189.73623	189.73623			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.18343		193.18343		193.18481	193.18481			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.13309		194.13309		194.13459	194.13459			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			162.61255		162.61255		162.61658	162.61658			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.32242		163.32242		163.32640	163.32640			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.36590		166.36590		166.36999	166.36999			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			9.08840		86.83222		9.07888	86.89205		9.32	0.00	0.00	0	18,654.00
R213	On 06/02/2020	Bond Future			9.15377		88.38943		9.14391	88.45031		9.95	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.20933		86.46356		9.19912	86.52557		10.14	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			9.80575		71.96821		9.78099	72.13623		13.14	0.00	0.00	0	15,541.00
R214	On 06/02/2020	Bond Future			9.87447		73.25887		9.84897	73.42984		13.89	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.93490		71.30831		9.90866	71.48243		14.36	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

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
Total for Derivatives :											62,018,963.64	696	1 053 671.00
Grand Total:											62,018,963.64	696	1 053 671.00