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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 12/09/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	94.86000	94.86000		94.88000	94.88000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	669.71000	669.71000		668.14200	668.14200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	681.72900	681.72900		680.13200	680.13200			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	694.26000	694.26000		692.63400	692.63400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	782.24100	782.24100		778.86200	778.86200			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	796.28000	796.28000		792.83900	792.83900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	810.91600	810.91600		807.41200	807.41200			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	702.05200	702.05200		697.26300	697.26300			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	714.65100	714.65100		709.77600	709.77600			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	727.78700	727.78700		722.82200	722.82200			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	10.69687	78.35257		10.80540	77.71225				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.80973	79.75867		10.92224	79.10684				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.91857	77.43087		11.03516	76.76708				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	11.04653	79.41751		11.16020	78.65285				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.15464	80.84260		11.27234	80.06413				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.26340	78.06402		11.38536	77.27125				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	695.25400	695.25400		690.26900	690.26900				0.00	0.00	0	1,198.00
GOVI	On 06/02/2020	GOVI	707.73200	707.73200		702.65600	702.65600				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	720.74000	720.74000		715.57200	715.57200				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.41128	137.41128		137.41275	137.41275				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.43683	138.43683		138.43813	138.43813				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.01395	141.01395		141.01533	141.01533				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	101.83648	101.83648		101.83700	101.83700				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.68887	103.68887		103.68929	103.68929				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.50646	104.50646		104.50696	104.50696				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	102.55748	102.55748		102.61680	102.61680				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.42295	104.42295		104.48332	104.48332				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.17125	105.17125		105.23277	105.23277				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	120.36075	120.36075		120.53462	120.53462				0.00	0.00	0	21,859.00
I2038	On 06/02/2020	Bond Future	120.89179	120.89179		121.06890	121.06890				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.14241	123.14241		123.32277	123.32277				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			110.81155		110.81155		111.01446	111.01446			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			112.82733		112.82733		113.03376	113.03376			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			113.17930		113.17930		113.38969	113.38969			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			115.58963		115.58963		115.82114	115.82114			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future			115.85669		115.85669		116.09231	116.09231			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			118.01331		118.01331		118.25338	118.25338			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			262.02500		262.02500		262.17000	262.17000			0.00	39,303,750.00	15	1,017.00
IGOV	On 06/02/2020	Index Future			266.79100		266.79100		266.93800	266.93800			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			271.75800		271.75800		271.90800	271.90800			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			8.11069		116.82934		8.18333	116.41277		5.64	0.00	35,165,631.34	301	127,628.00
R186	On 07/11/2019	Bond Future	8.20	Put	786.65000		0.78665		982.56000	0.98256	786.650	5.61	0.42	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,402.23000		1.40223		1,170.65000	1.17065	1,402.230	5.63	0.61	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	676.42000		0.67642		854.21000	0.85421	676.420	5.64	0.37	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,473.59000		1.47359		1,234.81000	1.23481	1,473.590	5.64	0.63	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	130.32000		0.13032		182.34000	0.18234	130.320	6.06	0.10	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future			8.15194		113.62202		8.22826	113.19787		6.30	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,670.41000		1.67041		1,477.85000	1.47785	1,670.410	6.20	0.49	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,053.26000		1.05326		1,207.37000	1.20737	1,053.260	6.51	0.33	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	495.34000		0.49534		579.02000	0.57902	495.340	7.14	0.18	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.18736		115.71057		8.26763	115.27866		6.04	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	806.22000		0.80622		699.17000	0.69917	806.220	5.35	0.27	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,515.42000		2.51542		2,291.39000	2.29139	2,515.420	6.07	0.54	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,031.58000		1.03158		1,152.59000	1.15259	1,031.580	6.88	0.26	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			308.86300		308.86300		308.86976	308.86976			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.82313		306.82313		306.82977	306.82977			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.53492		312.53492		312.54171	312.54171			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			233.15853		233.15853		233.15929	233.15929			0.00	0.00	0	9,089.00
R202	On 06/02/2020	Bond Future			233.33228		233.33228		233.33278	233.33278			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
R202	On 07/05/2020	Bond Future			237.67596		237.67596		237.67647	237.67647			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			7.19229		103.15846		7.26612	102.94306		2.52	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future			7.19134		105.00977		7.27213	104.79040		2.69	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.15992		103.00712		7.24861	102.78374		2.68	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			8.81854		96.80100		8.89590	96.30713		8.30	0.00	13,552,140.00	140	73,011.00
R2030	On 07/11/2019	Bond Future	8.60	Call	660.79000		0.66079		520.61000	0.52061	660.790	8.15	0.33	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	907.17000		0.90717		1,126.21000	1.12621	907.170	8.52	0.39	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,387.37000		2.38737		2,059.30000	2.05930	2,387.370	8.73	0.71	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	459.20000		0.45920		594.23000	0.59423	459.200	8.90	0.23	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	398.13000		0.39813		519.33000	0.51933	398.130	8.98	0.20	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	344.73000		0.34473		453.18000	0.45318	344.730	9.07	0.18	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	297.81000		0.29781		394.54000	0.39454	297.810	9.15	0.16	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	84.29000		0.08429		118.57000	0.11857	84.290	9.84	0.05	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	58.35000		0.05835		83.78000	0.08378	58.350	9.84	0.04	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.87441		94.52952		8.95475	94.02673		9.18	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	889.90000		0.88990		759.23000	0.75923	889.900	8.49	0.29	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,602.13000		2.60213		2,332.85000	2.33285	2,602.130	9.18	0.57	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			8.92898		96.26716		9.01243	95.75512		8.96	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			9.18350		94.13160		9.26595	93.56002		9.71	0.00	23,532,900.00	250	48,207.00
R2032	On 06/02/2020	Bond Future			9.24695		95.82090		9.33232	95.23897		10.18	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.30746		93.42226		9.39587	92.82964		10.46	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			9.42669		97.34274		9.52951	96.54986		10.58	0.00	87,803,151.48	902	94,724.00
R2035	On 07/11/2019	Bond Future	8.92	Call	259.85000		0.25985		170.87000	0.17087	259.850	9.55	0.14	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,993.37000		1.99337		1,579.28000	1.57928	1,993.370	10.61	0.58	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	195.44000		0.19544		287.69000	0.28769	195.440	11.95	0.09	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.49623		99.08970		9.60256	98.28252		11.10	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.55687		96.40732		9.66669	95.58535		11.47	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,941.19000		1.94119		1,667.81000	1.66781	1,941.190	10.74	0.36	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	4,300.14000		4.30014		3,843.50000	3.84350	4,300.140	11.47	0.58	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,009.52000		1.00952		1,169.90000	1.16990	1,009.520	12.91	0.18	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.61640		98.20297		9.72991	97.36559		11.69	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,723.04000		2.72304		2,434.04000	2.43404	2,723.040	12.40	0.37	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			9.55938		93.51583		9.66716	92.68036		11.22	0.00	0.00	0	60,745.00
R2037	On 06/02/2020	Bond Future			9.62489		90.93482		9.73615	90.08432		12.35	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future		9.68923	92.60638		9.80405	91.74029		12.19	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		9.70530	96.31973		9.81816	95.38397		11.70	0.00	0.00	0	40,851.00
R2040	On 07/11/2019	Bond Future	9.30	Call	467.81000	0.46781	311.10000	0.31110	467.810	10.84	0.21	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,186.81000	2.18681	1,699.17000	1.69917	2,186.810	11.78	0.58	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future		9.77233	93.53848		9.88879	92.58583		12.90	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future		9.83816	95.25796		9.95829	94.28784		12.75	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		9.74894	93.22255		9.86681	92.22668		12.32	0.00	0.00	0	38,111.00
R2044	On 07/11/2019	Bond Future	9.19	Call	238.86000	0.23886	145.82000	0.14582	238.860	11.16	0.12	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,754.90000	1.75490	1,313.56000	1.31356	1,754.900	12.30	0.50	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	251.89000	0.25189	381.13000	0.38113	251.890	14.07	0.10	0.00	0	328.00
R2044	On 06/02/2020	Bond Future		9.81359	90.51110		9.93513	89.49716		13.61	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	705.10000	0.70510	535.11000	0.53511	705.100	11.96	0.19	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,742.49000	2.74249	2,288.54000	2.28854	2,742.490	13.24	0.48	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	815.76000	0.81576	1,010.56000	1.01056	815.760	15.09	0.17	0.00	0	328.00
R2044	On 07/05/2020	Bond Future		9.87699	92.17486		10.00224	91.14241		13.45	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,693.82000	1.69382	1,407.16000	1.40716	1,693.820	12.43	0.30	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,902.30000	1.90230	1,590.74000	1.59074	1,902.300	12.54	0.33	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	4,092.47000	4.09247	3,572.38000	3.57238	4,092.470	13.34	0.53	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	4,406.10000	4.40610	3,862.03000	3.86203	4,406.100	13.43	0.56	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,255.46000	1.25546	1,472.46000	1.47246	1,255.460	15.14	0.19	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,148.81000	1.14881	1,351.83000	1.35183	1,148.810	15.14	0.18	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		9.72956	92.35615		9.84745	91.32870		12.72	0.00	0.00	0	86,334.00
R2048	On 06/02/2020	Bond Future		9.79532	94.01363		9.91688	92.96772		13.40	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future		9.85314	91.30134		9.97831	90.23620		13.91	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future		9.90990	93.00186		10.03884	91.91685		14.25	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,989.30000	2.98930	2,624.08000	2.62408	2,989.300	15.01	0.36	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		6.63622	102.43308		6.63155	102.43390		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		6.57228	101.01452		6.57113	101.01602		0.73	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future		6.40978	102.82730		6.40843	102.82876		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future		6.10454	101.31377		6.10279	101.31526		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			9.42594		74.47908		9.53355	73.76889		12.00	0.00	259,634,072.88	3,486	92,554.00
R209	On 07/11/2019	Bond Future	8.92	Call	243.08000		0.24308		159.02000	0.15902	243.080	10.98	0.15	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	1,076.02000		1.07602		806.89000	0.80689	1,076.020	11.75	0.44	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,650.49000		1.65049		1,290.12000	1.29012	1,650.490	12.00	0.57	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	579.62000		0.57962		797.86000	0.79786	579.620	12.46	0.26	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.48489		75.81566		9.59574	75.09265		12.76	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.54113		74.05779		9.65532	73.32149		13.11	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			189.44034		189.44034		189.44189	189.44189			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.88628		192.88628		192.88766	192.88766			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.82677		193.82677		193.82826	193.82826			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			162.55274		162.55274		162.61224	162.61224			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.26371		163.26371		163.32416	163.32416			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.30299		166.30299		166.36460	166.36460			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			9.02271		87.24620		9.09492	86.79128		9.28	0.00	0.00	0	21,564.00
R213	On 06/02/2020	Bond Future			9.08552		88.81201		9.16036	88.34877		9.90	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.13896		86.89219		9.21642	86.42053		10.09	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			9.68918		72.76476		9.80190	71.99430		13.12	0.00	0.00	0	15,477.00
R214	On 06/02/2020	Bond Future			9.75426		74.07060		9.87038	73.28625		13.86	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.81143		72.13359		9.93090	71.33481		14.33	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
<b>Total for Derivatives :</b>											458,991,645.70	5,094	1 061 694.00
<b>Grand Total:</b>											458,991,645.70	5,094	1 061 694.00