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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2019

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	95.01000	95.01000		95.08000	95.08000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.08300	668.08300		667.84300	667.84300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.10900	680.10900		679.86500	679.86500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.68400	692.68400		692.43500	692.43500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.67400	776.67400		775.56300	775.56300			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	790.65500	790.65500		789.52300	789.52300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.27300	805.27300		804.12100	804.12100			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	694.18400	694.18400		693.42900	693.42900			0.00	0.00	0	222.00
ALBI	On 06/02/2020	Index Future	706.68000	706.68000		705.91100	705.91100			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	719.74600	719.74600		718.96300	718.96300			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	10.90544	77.12877		10.92481	77.01653				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.02523	78.51710		11.04534	78.40272				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.14042	76.17486		11.16124	76.05851				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	11.24485	78.09147		11.26421	77.96404				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.35934	79.49704		11.37940	79.36728				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.47419	76.70237		11.49497	76.57031				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	687.10800	687.10800		686.36700	686.36700				0.00	0.00	0	1,190.00
GOVI	On 06/02/2020	GOVI	699.47600	699.47600		698.72200	698.72200				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	712.40900	712.40900		711.64100	711.64100				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.64044	137.64044		137.57809	137.57809				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.67746	138.67746		138.61372	138.61372				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.27398	141.27398		141.20925	141.20925				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	102.28268	102.28268		102.28655	102.28655				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.14860	104.14860		104.15243	104.15243				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.98591	104.98591		104.98995	104.98995				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	103.09522	103.09522		103.09815	103.09815				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.97598	104.97598		104.97891	104.97891				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.74572	105.74572		105.74876	105.74876				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	121.23745	121.23745		121.41682	121.41682				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	121.79101	121.79101		121.97350	121.97350				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	124.07133	124.07133		124.25731	124.25731				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		112.24456	112.24456		112.66168	112.66168			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		114.29220	114.29220		114.71677	114.71677			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.68381	114.68381		115.11638	115.11638			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		117.22605	117.22605		117.22909	117.22909			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future		117.52902	117.52902		117.53184	117.53184			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		119.72955	119.72955		119.73263	119.73263			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		263.19000	263.19000		263.30200	263.30200			0.00	0.00	0	1,018.00
IGOV	On 06/02/2020	Index Future		267.99100	267.99100		268.10500	268.10500			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		273.00800	273.00800		273.12500	273.12500			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		8.22185	116.19267		8.24950	116.03502		5.93	0.00	11,619,267.00	100	136,294.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,243.27000	1.24327	1,333.86000	1.33386	1,243.270	5.77	0.51	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,206.24000	1.20624	1,135.59000	1.13559	1,206.240	5.79	0.51	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,106.40000	1.10640	1,191.00000	1.19100	1,106.400	5.80	0.47	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,266.90000	1.26690	1,193.85000	1.19385	1,266.900	5.80	0.53	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	296.22000	0.29622	330.62000	0.33062	296.220	6.10	0.17	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.26759	112.98009		8.29666	112.81948		6.32	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,406.30000	1.40630	1,343.57000	1.34357	1,406.300	6.01	0.43	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,317.19000	1.31719	1,385.81000	1.38581	1,317.190	6.32	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	626.76000	0.62676	665.96000	0.66596	626.760	6.84	0.21	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.30668	115.06931		8.33722	114.90593		6.07	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	610.72000	0.61072	577.90000	0.57790	610.720	5.07	0.22	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,166.25000	2.16625	2,089.98000	2.08998	2,166.250	5.85	0.50	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,175.20000	1.17520	1,227.53000	1.22753	1,175.200	6.57	0.29	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		308.61292	308.61292		308.63851	308.63851			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.58462	306.58462		306.61021	306.61021			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.32501	312.32501		312.35148	312.35148			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		234.20255	234.20255		234.20969	234.20969			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future		234.40755	234.40755		234.41440	234.41440			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			238.79641		238.79641		238.80376	238.80376			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			7.24699		102.99882		7.25267	102.98226		2.69	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future			7.24911		104.85285		7.25536	104.83589		2.76	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.21890		102.85850		7.22571	102.84136		2.76	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			8.94104		96.02053		8.96366	95.87734		8.64	0.00	243,988,166.73	2,541	75,512.00
R2030	On 07/11/2019	Bond Future	8.60	Call	528.12000		0.52812		498.76000	0.49876	528.120	7.91	0.26	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,381.71000		1.38171		1,462.37000	1.46237	1,381.710	8.35	0.49	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,984.25000		1.98425		1,906.71000	1.90671	1,984.250	8.50	0.62	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	771.57000		0.77157		0.00000	0.00000	771.570	8.59	0.32	43,069,428.36	1,400	1,400.00
R2030	On 07/11/2019	Bond Future	9.25	Put	680.04000		0.68004		0.00000	0.00000	680.040	8.64	0.29	148,976,900.33	5,333	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	598.66000		0.59866		0.00000	0.00000	598.660	8.69	0.26	35,417,431.08	1,400	1,400.00
R2030	On 07/11/2019	Bond Future	9.35	Put	525.62000		0.52562		568.69000	0.56869	525.620	8.75	0.24	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	173.80000		0.17380		192.38000	0.19238	173.800	9.32	0.09	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	136.32000		0.13632		151.59000	0.15159	136.320	9.47	0.07	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.00078		93.74026		9.02429	93.59438		9.14	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	690.39000		0.69039		661.07000	0.66107	690.390	8.12	0.24	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,212.20000		2.21220		2,145.16000	2.14516	2,212.200	8.89	0.51	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.05854		95.47375		9.08294	95.32531		9.09	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			9.34339		93.02757		9.34577	93.01127		10.05	0.00	0.00	0	50,982.00
R2032	On 06/02/2020	Bond Future			9.41174		94.70209		9.41422	94.68539		10.11	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.47660		92.29303		9.47914	92.27622		10.72	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			9.63303		95.76126		9.65602	95.58743		10.98	0.00	0.00	0	96,013.00
R2035	On 07/11/2019	Bond Future	8.92	Call	160.27000		0.16027		149.75000	0.14975	160.270	9.45	0.09	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,405.41000		1.40541		1,343.67000	1.34367	1,405.410	10.66	0.43	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	516.22000		0.51622		558.89000	0.55889	516.220	11.77	0.19	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.70892		97.48508		9.73273	97.30792		11.02	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.77517		94.78358		9.79975	94.60329		11.79	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,494.40000		1.49440		1,447.70000	1.44770	1,494.400	10.70	0.29	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,540.17000		3.54017		3,455.90000	3.45590	3,540.170	11.53	0.51	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,406.27000		1.40627		1,453.84000	1.45384	1,406.270	12.83	0.23	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.84233		96.54685		9.86775	96.36317		12.02	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,795.01000		1.79501		0.00000	0.00000	1,795.010	11.01	0.29	535,094,058.32	19,032	20,457.00
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			9.74949		92.04993		9.77236	91.87598		11.60	0.00	0.00	0	61,840.00
R2037	On 06/02/2020	Bond Future			9.82049		89.44757		9.84412	89.27039		12.22	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future		9.88978	91.10173		9.91416	90.92138		12.48	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		9.87511	94.91738		9.89287	94.77264		12.04	0.00	4,271,282.10	45	43,840.00
R2040	On 07/11/2019	Bond Future	9.30	Call	325.54000	0.32554	311.84000	0.31184	325.540	10.57	0.15	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,672.08000	1.67208	1,619.89000	1.61989	1,672.080	11.73	0.46	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future		9.94691	92.11616		9.96525	91.96874		12.71	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future		10.01698	93.81969		10.03589	93.66966		13.00	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		9.92339	91.75509		9.94106	91.60866		12.67	0.00	0.00	0	37,891.00
R2044	On 07/11/2019	Bond Future	9.19	Call	163.20000	0.16320	155.99000	0.15599	163.200	10.91	0.08	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,314.36000	1.31436	1,271.43000	1.27143	1,314.360	12.24	0.39	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	567.71000	0.56771	605.54000	0.60554	567.710	13.71	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future		9.99285	89.02227		10.01110	88.87299		13.38	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	481.68000	0.48168	465.47000	0.46547	481.680	11.56	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,071.85000	2.07185	2,020.68000	2.02068	2,071.850	12.58	0.41	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,087.72000	1.08772	1,127.91000	1.12791	1,087.720	14.30	0.21	0.00	0	328.00
R2044	On 07/05/2020	Bond Future		10.06054	90.66855		10.07934	90.51665		13.68	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,323.71000	1.32371	1,291.59000	1.29159	1,323.710	12.24	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,500.22000	1.50022	1,464.91000	1.46491	1,500.220	12.36	0.28	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,431.55000	3.43155	3,367.96000	3.36796	3,431.550	13.26	0.47	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,714.29000	3.71429	3,647.28000	3.64728	3,714.290	13.35	0.50	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,625.68000	1.62568	1,668.16000	1.66816	1,625.680	14.92	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,529.29000	1.52929	1,569.75000	1.56975	1,529.290	15.07	0.22	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		9.91953	90.71043		9.92696	90.64712		13.05	0.00	0.00	0	85,959.00
R2048	On 06/02/2020	Bond Future		9.99064	92.34333		9.99832	92.27875		13.13	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future		10.05311	89.61014		10.06100	89.54455		14.11	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future		10.11615	91.27723		10.12430	91.21028		14.43	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	1,955.17000	1.95517	0.00000	0.00000	1,955.170	13.19	0.29	343,787,590.52	13,192	14,297.00
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		6.41107	102.47306		6.39391	102.47611		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		6.49230	101.11895		6.48862	101.12376		0.80	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future		6.30648	102.93912		6.30209	102.94387		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future		5.95839	101.43875		5.95255	101.44374		0.60	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			9.62543		73.17031		9.64303	73.05646		12.40	0.00	0.00	0	89,461.00
R209	On 07/11/2019	Bond Future	8.92	Call	167.60000		0.16760		160.68000	0.16068	167.600	11.05	0.10	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	749.34000		0.74934		723.40000	0.72340	749.340	11.74	0.31	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,184.34000		1.18434		1,146.96000	1.14696	1,184.340	12.05	0.43	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,169.14000		1.16914		1,225.92000	1.22592	1,169.140	12.43	0.40	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.68976		74.48741		9.70791	74.37141		12.63	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.75094		72.71307		9.76962	72.59507		13.28	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			189.75001		189.75001		189.75858	189.75858			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.21166		193.21166		193.21997	193.21997			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.17878		194.17878		194.18765	194.18765			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			162.65010		162.65010		162.74102	162.74102			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.37145		163.37145		163.46376	163.46376			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.43034		166.43034		166.52458	166.52458			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			9.16664		86.34260		9.19454	86.16891		9.70	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future			9.23390		87.89681		9.26282	87.71994		9.88	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.29101		85.96958		9.32094	85.78952		10.24	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			9.86869		71.54395		9.88632	71.42584		13.44	0.00	0.00	0	16,189.00
R214	On 06/02/2020	Bond Future			9.93859		72.83186		9.95678	72.71147		13.63	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.99992		70.87979		10.01862	70.75731		14.47	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 :											1,366,224,124.45	43,043	1 062 729.00
Grand Total:											1,366,224,124.45	43,043	1 062 729.00