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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	94.98000	94.98000		95.01000	95.01000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.33800	668.33800		668.08300	668.08300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.36800	680.36800		680.10900	680.10900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.94800	692.94800		692.68400	692.68400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.70200	776.70200		776.67400	776.67400			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	790.68300	790.68300		790.65500	790.65500			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.30200	805.30200		805.27300	805.27300			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	694.03000	694.03000		694.18400	694.18400			0.00	0.00	0	222.00
ALBI	On 06/02/2020	Index Future	706.52300	706.52300		706.68000	706.68000			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	719.58600	719.58600		719.74600	719.74600			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	10.90413	77.13637		10.90544	77.12877				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.02387	78.52485		11.02523	78.51710				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.13901	76.18275		11.14042	76.17486				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	11.25383	78.03232		11.24485	78.09147				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.36863	79.43690		11.35934	79.49704				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.48383	76.64106		11.47419	76.70237				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	686.93100	686.93100		687.10800	687.10800				0.00	0.00	0	1,190.00
GOVI	On 06/02/2020	GOVI	699.29700	699.29700		699.47600	699.47600				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	712.22600	712.22600		712.40900	712.40900				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.63903	137.63903		137.64044	137.64044				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.67603	138.67603		138.67746	138.67746				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.27248	141.27248		141.27398	141.27398				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	102.28207	102.28207		102.28268	102.28268				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.14809	104.14809		104.14860	104.14860				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.98532	104.98532		104.98591	104.98591				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	103.21448	103.21448		103.09522	103.09522				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	105.09748	105.09748		104.97598	104.97598				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.86955	105.86955		105.74572	105.74572				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	121.23728	121.23728		121.23745	121.23745				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	121.79084	121.79084		121.79101	121.79101				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	124.07115	124.07115		124.07133	124.07133				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		112.24456	112.24456			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			114.29220		114.29220		114.29220	114.29220			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			114.68360		114.68360		114.68381	114.68381			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			117.22582		117.22582		117.22605	117.22605			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future			117.52878		117.52878		117.52902	117.52902			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			119.72932		119.72932		119.72955	119.72955			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			263.19800		263.19800		263.19000	263.19000			0.00	0.00	0	1,018.00
IGOV	On 06/02/2020	Index Future			268.00000		268.00000		267.99100	267.99100			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			273.01800		273.01800		273.00800	273.00800			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			8.22131		116.19575		8.22185	116.19267		5.93	0.00	1,111,296,153.00	9,564	126,730.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,233.36000		1.23336		1,243.27000	1.24327	1,233.360	5.77	0.51	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,199.46000		1.19946		1,206.24000	1.20624	1,199.460	5.79	0.51	8,446,358.96	142	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,260.16000		1.26016		1,266.90000	1.26690	1,260.160	5.80	0.53	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,096.58000		1.09658		1,106.40000	1.10640	1,096.580	5.80	0.47	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	290.03000		0.29003		296.22000	0.29622	290.030	6.10	0.17	2,776,404.60	142	4,955.00
R186	On 06/02/2020	Bond Future			8.26701		112.98330		8.26759	112.98009		6.32	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,402.19000		1.40219		1,406.30000	1.40630	1,402.190	6.01	0.43	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,310.33000		1.31033		1,317.19000	1.31719	1,310.330	6.32	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	621.50000		0.62150		626.76000	0.62676	621.500	6.84	0.21	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.30608		115.07252		8.30668	115.06931		6.07	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	608.57000		0.60857		610.72000	0.61072	608.570	5.07	0.22	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,163.43000		2.16343		2,166.25000	2.16625	2,163.430	5.85	0.50	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,170.01000		1.17001		1,175.20000	1.17520	1,170.010	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			308.60660		308.60660		308.61292	308.61292			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.57830		306.57830		306.58462	306.58462			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.31842		312.31842		312.32501	312.32501			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			234.20204		234.20204		234.20255	234.20255			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			234.40679		234.40679		234.40755	234.40755			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			238.79565		238.79565		238.79641	238.79641			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			7.23086		103.04586		7.24699	102.99882		2.69	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future			7.23145		104.90079		7.24911	104.85285		2.76	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.19953		102.90728		7.21890	102.85850		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			8.94037		96.02477		8.94104	96.02053		8.64	0.00	432,015,440.23	4,499	72,544.00
R2030	On 07/11/2019	Bond Future	8.60	Call	521.51000		0.52151		528.12000	0.52812	521.510	7.91	0.26	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,369.68000		1.36968		1,381.71000	1.38171	1,369.680	8.35	0.49	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,977.16000		1.97716		1,984.25000	1.98425	1,977.160	8.50	0.62	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	761.03000		0.76103		771.57000	0.77157	761.030	8.59	0.32	41,198,177.18	1,350	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	669.96000		0.66996		680.04000	0.68004	669.960	8.64	0.29	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	589.08000		0.58908		598.66000	0.59866	589.080	8.69	0.26	33,818,239.72	1,350	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	516.55000		0.51655		525.62000	0.52562	516.550	8.75	0.24	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	168.81000		0.16881		173.80000	0.17380	168.810	9.32	0.09	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	132.04000		0.13204		136.32000	0.13632	132.040	9.47	0.07	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.00008		93.74460		9.00078	93.74026		9.14	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	686.57000		0.68657		690.39000	0.69039	686.570	8.12	0.24	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,207.57000		2.20757		2,212.20000	2.21220	2,207.570	8.89	0.51	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.05782		95.47814		9.05854	95.47375		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			9.34774		92.99779		9.34339	93.02757		10.05	0.00	751,794,134.36	8,084	44,098.00
R2032	On 06/02/2020	Bond Future			9.41623		94.67186		9.41174	94.70209		10.11	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.48126		92.26219		9.47660	92.29303		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			9.64245		95.68998		9.63303	95.76126		10.98	0.00	27,941,474.16	292	95,991.00
R2035	On 07/11/2019	Bond Future	8.92	Call	149.69000		0.14969		160.27000	0.16027	149.690	9.45	0.08	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,362.26000		1.36226		1,405.41000	1.40541	1,362.260	10.66	0.43	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	520.10000		0.52010		516.22000	0.51622	520.100	11.77	0.19	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.71866		97.41255		9.70892	97.48508		11.02	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.78524		94.70965		9.77517	94.78358		11.79	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,467.05000		1.46705		1,494.40000	1.49440	1,467.050	10.70	0.29	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,495.34000		3.49534		3,540.17000	3.54017	3,495.340	11.53	0.51	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,417.09000		1.41709		1,406.27000	1.40627	1,417.090	12.83	0.23	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.85273		96.47164		9.84233	96.54685		12.02	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,767.99000		1.76799		1,795.01000	1.79501	1,767.990	11.01	0.29	120,154,805.11	4,304	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			9.75383		92.01688		9.74949	92.04993		11.60	0.00	100,758,483.60	1,095	60,745.00
R2037	On 06/02/2020	Bond Future			9.82496		89.41401		9.82049	89.44757		12.22	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.89440		91.06751		9.88978	91.10173		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			9.88455		94.84040		9.87511	94.91738		12.04	0.00	96,073,325.20	1,013	42,827.00
R2040	On 07/11/2019	Bond Future	9.30	Call	307.47000		0.30747		325.54000	0.32554	307.470	10.57	0.14	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,623.13000		1.62313		1,672.08000	1.67208	1,623.130	11.73	0.45	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.95665		92.03782		9.94691	92.11616		12.71	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.02704		93.73983		10.01698	93.81969		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			9.93286		91.67657		9.92339	91.75509		12.67	0.00	550,059.42	6	37,891.00
R2044	On 07/11/2019	Bond Future	9.19	Call	152.21000		0.15221		163.20000	0.16320	152.210	10.91	0.08	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,270.72000		1.27072		1,314.36000	1.31436	1,270.720	12.24	0.38	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	571.72000		0.57172		567.71000	0.56771	571.720	13.71	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.00261		88.94238		9.99285	89.02227		13.38	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	465.74000		0.46574		481.68000	0.48168	465.740	11.56	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,030.67000		2.03067		2,071.85000	2.07185	2,030.670	12.58	0.40	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,097.30000		1.09730		1,087.72000	1.08772	1,097.300	14.30	0.22	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.07061		90.58713		10.06054	90.66855		13.68	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,297.52000		1.29752		1,323.71000	1.32371	1,297.520	12.24	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,471.81000		1.47181		1,500.22000	1.50022	1,471.810	12.36	0.27	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,385.28000		3.38528		3,431.55000	3.43155	3,385.280	13.26	0.47	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,666.07000		3.66607		3,714.29000	3.71429	3,666.070	13.35	0.49	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,637.86000		1.63786		1,625.68000	1.62568	1,637.860	14.92	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,540.61000		1.54061		1,529.29000	1.52929	1,540.610	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			9.92386		90.67353		9.91953	90.71043		13.05	0.00	0.00	0	85,959.00
R2048	On 06/02/2020	Bond Future			9.99511		92.30573		9.99064	92.34333		13.13	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.05771		89.57189		10.05311	89.61014		14.11	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.12090		91.23820		10.11615	91.27723		14.43	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	1,938.26000		1.93826		1,955.17000	1.95517	1,938.260	13.19	0.28	164,774,823.08	6,343	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			6.41687		102.47203		6.41107	102.47306		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			6.47063		101.14727		6.49230	101.11895		0.80	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future			6.27984		102.96798		6.30648	102.93912		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.92411		101.46810		5.95839	101.43875		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			9.62468		73.17516		9.62543	73.17031		12.40	0.00	0.00	0	89,461.00
R209	On 07/11/2019	Bond Future	8.92	Call	163.65000		0.16365		167.60000	0.16760	163.650	11.05	0.10	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	741.37000		0.74137		749.34000	0.74934	741.370	11.74	0.31	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,175.64000		1.17564		1,184.34000	1.18434	1,175.640	12.05	0.43	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,156.28000		1.15628		1,169.14000	1.16914	1,156.280	12.43	0.40	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.68899		74.49234		9.68976	74.48741		12.63	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.75015		72.71807		9.75094	72.71307		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			189.74860		189.74860		189.75001	189.75001			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.21028		193.21028		193.21166	193.21166			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.17728		194.17728		194.17878	194.17878			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			162.64613		162.64613		162.65010	162.65010			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.36744		163.36744		163.37145	163.37145			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.42621		166.42621		166.43034	166.43034			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			9.16590		86.34722		9.16664	86.34260		9.70	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future			9.23312		87.90158		9.23390	87.89681		9.88	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.29021		85.97440		9.29101	85.96958		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			9.87814		71.48060		9.86869	71.54395		13.44	0.00	46,247,948.20	647	15,638.00
R214	On 06/02/2020	Bond Future			9.94834		72.76729		9.93859	72.83186		13.63	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			10.00995		70.81405		9.99992	70.87979		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
<b>Total for Derivatives :</b>											2,937,845,826.82	38,831	1 053 979.00
<b>Grand Total:</b>											2,937,845,826.82	38,831	1 053 979.00