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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2019

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	94.93000	94.93000		94.97000	94.97000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.65900	668.65900		667.56700	667.56700			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.69700	680.69700		679.58400	679.58400			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	693.28000	693.28000		692.14800	692.14800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	778.08900	778.08900		774.97100	774.97100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	792.09600	792.09600		788.92100	788.92100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	806.74000	806.74000		803.50700	803.50700			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	695.32800	695.32800		692.16700	692.16700			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	707.84600	707.84600		704.62700	704.62700			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	720.93100	720.93100		717.65500	717.65500			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	10.87011		77.33410		10.94391	76.90610			0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.98857		78.72627		11.06511	78.29051			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.10245		76.38772		11.18178	75.94398			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	11.23068		78.18497		11.29877	77.73743			0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.34464		79.59237		11.41518	79.13673			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.45897		76.79933		11.53209	76.33537			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	688.27600		688.27600		685.03600	685.03600			0.00	0.00	0	1,189.00
GOVI	On 06/02/2020	GOVI	700.66700		700.66700		697.36800	697.36800			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	713.62000		713.62000		710.26100	710.26100			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.56665		137.56665		137.49867	137.49867			0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.60252		138.60252		138.53319	138.53319			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.19743		141.19743		141.12693	141.12693			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	102.19302		102.19302		102.19354	102.19354			0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.05740		104.05740		104.05791	104.05791			0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.89297		104.89297		104.89347	104.89347			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	102.97529		102.97529		102.97540	102.97540			0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.85394		104.85394		104.85417	104.85417			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.62136		105.62136		105.62159	105.62159			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	121.06116		121.06116		121.06150	121.06150			0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	121.61161		121.61161		121.61195	121.61195			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.88863		123.88863		123.88880	123.88880			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			112.03797		112.03797		112.03817	112.03817			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			114.08199		114.08199		114.08220	114.08220			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			114.46954		114.46954		114.46975	114.46975			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			116.63780		116.63780		116.99009	116.99009			0.00	0.00	0	12,882.00
I2050	On 06/02/2020	Bond Future			116.93001		116.93001		117.28884	117.28884			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			119.11935		119.11935		119.48479	119.48479			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			262.80700		262.80700		262.89400	262.89400			0.00	0.00	0	1,017.00
IGOV	On 06/02/2020	Index Future			267.60200		267.60200		267.69000	267.69000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			272.61200		272.61200		272.70200	272.70200			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			8.18911		116.37971		8.25708	115.99185		5.68	0.00	3,956,910.14	34	127,184.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,084.70000		1.08470		1,308.92000	1.30892	1,084.700	5.65	0.49	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,238.73000		1.23873		1,065.80000	1.06580	1,238.730	5.67	0.54	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,302.04000		1.30204		1,122.91000	1.12291	1,302.040	5.68	0.55	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Put	954.50000		0.95450		1,163.23000	1.16323	954.500	5.68	0.45	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	239.72000		0.23972		322.53000	0.32253	239.720	6.11	0.15	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future			8.23317		113.17065		8.30457	112.77582		6.36	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,534.74000		1.53474		1,381.01000	1.38101	1,534.740	6.25	0.45	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,287.30000		1.28730		1,458.54000	1.45854	1,287.300	6.57	0.37	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	638.50000		0.63850		740.02000	0.74002	638.500	7.19	0.21	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.27051		115.26320		8.34561	114.86110		6.09	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	741.40000		0.74140		655.88000	0.65588	741.400	5.41	0.25	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,344.50000		2.34450		2,157.47000	2.15747	2,344.500	6.12	0.51	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,216.23000		1.21623		1,349.70000	1.34970	1,216.230	6.94	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			308.59375		308.59375		308.60017	308.60017			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.56566		306.56566		306.57198	306.57198			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.30534		312.30534		312.31193	312.31193			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			233.68225		233.68225		233.68276	233.68276			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			233.87778		233.87778		233.87829	233.87829			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		238.25649	238.25649		238.25725	238.25725			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		7.22528	103.06214		7.26800	102.93758		2.44	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future		7.22532	104.91743		7.27206	104.79059		2.68	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future		7.19285	102.92411		7.24414	102.79498		2.66	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		8.91334	96.19626		8.98083	95.76885		8.36	0.00	17,219,130.54	179	72,425.00
R2030	On 07/11/2019	Bond Future	8.60	Call	536.82000	0.53682	451.01000	0.45101	536.820	7.92	0.27	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,241.66000	1.24166	1,481.74000	1.48174	1,241.660	8.31	0.47	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,041.25000	2.04125	1,807.66000	1.80766	2,041.250	8.47	0.64	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	670.04000	0.67004	834.70000	0.83470	670.040	8.58	0.30	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	586.92000	0.58692	737.79000	0.73779	586.920	8.64	0.27	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	515.91000	0.51591	653.97000	0.65397	515.910	8.72	0.24	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	452.64000	0.45264	578.60000	0.57860	452.640	8.80	0.22	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	147.75000	0.14775	202.16000	0.20216	147.750	9.50	0.08	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	114.64000	0.11464	159.15000	0.15915	114.640	9.65	0.07	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future		8.97200	93.91924		9.04210	93.48407		9.25	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	795.37000	0.79537	704.28000	0.70428	795.370	8.56	0.26	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,358.74000	2.35874	2,158.73000	2.15873	2,358.740	9.25	0.52	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future		9.02867	95.65589		9.10148	95.21273		9.04	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		9.32050	93.18451		9.38287	92.75774		9.81	0.00	0.00	0	44,098.00
R2032	On 06/02/2020	Bond Future		9.38802	94.86198		9.45261	94.42748		10.28	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future		9.45205	92.45576		9.51894	92.01331		10.58	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		9.61002	95.93571		9.67749	95.42552		10.71	0.00	0.00	0	94,834.00
R2035	On 07/11/2019	Bond Future	8.92	Call	145.07000	0.14507	118.07000	0.11807	145.070	9.33	0.08	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,373.48000	1.37348	1,195.33000	1.19533	1,373.480	10.38	0.44	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	415.52000	0.41552	534.79000	0.53479	415.520	11.54	0.16	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.68512	97.66267		9.75491	97.14332		11.23	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future		9.75059	94.96437		9.82271	94.43535		11.61	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,567.27000	1.56727	1,429.98000	1.42998	1,567.270	10.88	0.30	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,622.16000	3.62216	3,375.54000	3.37554	3,622.160	11.61	0.52	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,391.41000	1.39141	1,532.94000	1.53294	1,391.410	13.07	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future		9.81690	96.73114		9.89146	96.19232		11.83	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,303.73000	2.30373	1,711.65000	1.71165	2,303.730	12.47	0.32	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		9.73179	92.18490		9.79401	91.71178		11.33	0.00	0.00	0	60,745.00
R2037	On 06/02/2020	Bond Future		9.80219	89.58515		9.86644	89.10351		12.46	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future		9.87091	91.24169		9.93724	90.75116		12.30	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		9.86250	95.02037		9.92471	94.51404		11.77	0.00	17,008,646.23	179	43,054.00
R2040	On 07/11/2019	Bond Future	9.30	Call	285.15000	0.28515	240.35000	0.24035	285.150	10.36	0.14	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,605.21000	1.60521	1,420.93000	1.42093	1,605.210	11.45	0.47	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future		9.93388	92.22113		9.99810	91.70562		12.97	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future		10.00355	93.92648		10.06982	93.40143		12.82	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		9.90574	91.90176		9.97301	91.34491		12.39	0.00	0.00	0	37,891.00
R2044	On 07/11/2019	Bond Future	9.19	Call	144.41000	0.14441	117.84000	0.11784	144.410	10.79	0.08	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,260.00000	1.26000	1,092.43000	1.09243	1,260.000	11.95	0.39	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	469.41000	0.46941	600.50000	0.60050	469.410	13.49	0.16	0.00	0	328.00
R2044	On 06/02/2020	Bond Future		9.97465	89.17155		10.04403	88.60470		13.68	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	543.45000	0.54345	476.26000	0.47626	543.450	12.04	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,254.69000	2.25469	2,053.74000	2.05374	2,254.690	13.31	0.42	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,164.65000	1.16465	1,319.89000	1.31989	1,164.650	15.16	0.22	0.00	0	328.00
R2044	On 07/05/2020	Bond Future		10.04179	90.82049		10.11332	90.24319		13.53	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,397.81000	1.39781	1,270.87000	1.27087	1,397.810	12.51	0.26	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,576.84000	1.57684	1,437.80000	1.43780	1,576.840	12.62	0.28	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,513.17000	3.51317	3,266.88000	3.26688	3,513.170	13.42	0.48	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,795.86000	3.79586	3,536.55000	3.53655	3,795.860	13.51	0.50	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,626.83000	1.62683	1,785.86000	1.78586	1,626.830	15.23	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,498.74000	1.49874	1,648.86000	1.64886	1,498.740	15.23	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		9.90184	90.86148		9.96401	90.33260		12.80	0.00	0.00	0	85,959.00
R2048	On 06/02/2020	Bond Future		9.97238	92.49719		10.03653	91.95870		13.47	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future		10.03431	89.76677		10.10039	89.21838		13.98	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future		10.09677	91.43681		10.16488	90.87821		14.31	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,538.80000	2.53880	1,899.37000	1.89937	2,538.800	15.03	0.32	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		6.42835	102.46999		6.42266	102.47101		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		6.49599	101.11413		6.46619	101.15307		0.68	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future		6.31090	102.93433		6.27436	102.97392		0.69	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future		5.96425	101.43373		5.91709	101.47411		0.58	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			9.59253		73.38383		9.66485	72.91567		12.09	0.00	660,454.47	9	89,470.00
R209	On 07/11/2019	Bond Future	8.92	Call	168.45000		0.16845		137.06000	0.13706	168.450	11.08	0.10	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	781.48000		0.78148		665.58000	0.66558	781.480	11.85	0.33	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,227.68000		1.22768		1,062.53000	1.06253	1,227.680	12.09	0.45	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,045.59000		1.04559		1,265.79000	1.26579	1,045.590	12.55	0.37	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.65585		74.70486		9.73037	74.22823		12.87	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.71601		72.93448		9.79279	72.44909		13.23	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			189.74551		189.74551		189.74705	189.74705			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.20737		193.20737		193.20876	193.20876			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.17428		194.17428		194.17578	194.17578			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			162.56321		162.56321		162.56711	162.56711			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.28319		163.28319		163.28708	163.28708			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.34023		166.34023		166.34427	166.34427			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			9.13875		86.51671		9.20621	86.09640		9.37	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future			9.20498		88.07416		9.27489	87.64627		10.00	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.26109		86.15009		9.33347	85.71429		10.19	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			9.85615		71.62816		9.92338	71.17857		13.17	0.00	0.00	0	15,542.00
R214	On 06/02/2020	Bond Future			9.92567		72.91757		9.99495	72.45991		13.93	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.98663		70.96704		10.05794	70.50088		14.41	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 :											38,845,141.38	401	1 053 399.00
Grand Total:											38,845,141.38	401	1 053 399.00