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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2019

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	94.94000	94.94000		94.93000	94.93000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.48100	668.48100		669.25000	669.25000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.46900	680.46900		681.25100	681.25100			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.99000	692.99000		693.78600	693.78600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	779.98700	779.98700		781.75100	781.75100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	793.97400	793.97400		795.76900	795.76900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	808.58300	808.58300		810.41200	810.41200			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	698.30500	698.30500		699.93900	699.93900			0.00	20,949,150.00	3	220.00
ALBI	On 06/02/2020	Index Future	710.82800	710.82800		712.49000	712.49000			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	723.90700	723.90700		725.60100	725.60100			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	10.79235	77.78884		10.76281	77.96261				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.90888	79.18382		10.87827	79.36063				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.02105	76.84697		10.98932	77.02707				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	11.14232	78.77230		11.11796	78.93554				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.25397	80.18477		11.22875	80.35091				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.36608	77.39567		11.33994	77.56490				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	691.37100	691.37100		693.05200	693.05200				0.00	6,913,710.00	1	1,199.00
GOVI	On 06/02/2020	GOVI	703.76900	703.76900		705.48000	705.48000				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	716.71900	716.71900		718.46100	718.46100				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.48897	137.48897		137.49038	137.49038				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.51399	138.51399		138.51529	138.51529				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.09519	141.09519		141.09657	141.09657				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	102.05768	102.05768		102.05819	102.05819				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.91263	103.91263		103.91305	103.91305				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.73642	104.73642		104.73693	104.73693				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	102.73544	102.73544		102.85446	102.85446				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.60277	104.60277		104.72378	104.72378				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.35638	105.35638		105.47969	105.47969				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	121.14624	121.14624		121.14658	121.14658				0.00	10,297,430.40	85	21,859.00
I2038	On 06/02/2020	Bond Future	121.68984	121.68984		121.69019	121.69019				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.95754	123.95754		123.95789	123.95789				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			111.52350		111.52350		111.62582	111.62582			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			113.55052		113.55052		113.65453	113.65453			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			113.91825		113.91825		114.02426	114.02426			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			116.28554		116.28554		116.75337	116.75337			0.00	15,698,547.90	135	12,882.00
I2050	On 06/02/2020	Bond Future			116.56358		116.56358		117.03973	117.03973			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			118.73570		118.73570		119.22088	119.22088			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			262.69700		262.69700		262.85100	262.85100			0.00	0.00	0	1,017.00
IGOV	On 06/02/2020	Index Future			267.47200		267.47200		267.62800	267.62800			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			272.45600		272.45600		272.61500	272.61500			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			8.15564		116.57133		8.11993	116.77624		5.65	0.00	226,264,951.53	1,941	127,184.00
R186	On 07/11/2019	Bond Future	8.20	Put	962.79000		0.96279		880.42000	0.88042	962.790	5.62	0.46	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,313.27000		1.31327		1,440.75000	1.44075	1,313.270	5.64	0.57	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	840.66000		0.84066		766.47000	0.76647	840.660	5.65	0.42	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,379.82000		1.37982		1,510.54000	1.51054	1,379.820	5.65	0.58	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	194.04000		0.19404		173.43000	0.17343	194.040	6.08	0.13	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future			8.19943		113.35785		8.16195	113.56627		6.32	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,592.42000		1.59242		1,697.11000	1.69711	1,592.420	6.22	0.46	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,190.36000		1.19036		1,123.45000	1.12345	1,190.360	6.53	0.36	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	580.31000		0.58031		545.47000	0.54547	580.310	7.16	0.19	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.23689		115.44381		8.19745	115.65616		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	763.05000		0.76305		822.24000	0.82224	763.050	5.36	0.26	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,413.00000		2.41300		2,530.92000	2.53092	2,413.000	6.09	0.53	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,139.85000		1.13985		1,086.88000	1.08688	1,139.850	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			309.02364		309.02364		309.03041	309.03041			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.98234		306.98234		306.98898	306.98898			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.70298		312.70298		312.70978	312.70978			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			233.80615		233.80615		233.80691	233.80691			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			233.98823		233.98823		233.98874	233.98874			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			238.34848		238.34848		238.34899	238.34899			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			7.25148		102.98573		7.21451	103.09357		2.44	0.00	2,677,628.98	26	53,397.00
R2023	On 06/02/2020	Bond Future			7.25659		104.83255		7.21619	104.94223		2.68	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.23075		102.82867		7.18638	102.94041		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			8.86917		96.47739		8.82363	96.76840		8.32	0.00	0.00	0	72,732.00
R2030	On 07/11/2019	Bond Future	8.60	Call	585.91000		0.58591		686.51000	0.68651	585.910	7.87	0.30	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,077.90000		1.07790		967.45000	0.96745	1,077.900	8.27	0.43	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,190.84000		2.19084		2,400.79000	2.40079	2,190.840	8.43	0.67	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	558.71000		0.55871		494.28000	0.49428	558.710	8.54	0.26	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	485.15000		0.48515		428.09000	0.42809	485.150	8.60	0.24	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	422.73000		0.42273		372.28000	0.37228	422.730	8.68	0.21	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	367.60000		0.36760		323.13000	0.32313	367.600	8.76	0.19	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	112.07000		0.11207		97.60000	0.09760	112.070	9.46	0.07	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	85.50000		0.08550		74.39000	0.07439	85.500	9.61	0.05	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.92719		94.19881		8.87992	94.49492		9.20	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	842.70000		0.84270		931.70000	0.93170	842.700	8.51	0.27	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,474.15000		2.47415		2,645.53000	2.64553	2,474.150	9.20	0.54	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			8.98348		95.93234		8.93438	96.23392		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			9.25016		93.66911		9.21506	93.91224		9.75	0.00	0.00	0	47,957.00
R2032	On 06/02/2020	Bond Future			9.31615		95.34881		9.27983	95.59618		10.23	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.37885		92.94332		9.34123	93.19528		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			9.51906		96.63000		9.49428	96.82044		10.64	0.00	45,705,990.00	473	94,357.00
R2035	On 07/11/2019	Bond Future	8.92	Call	218.86000		0.21886		248.65000	0.24865	218.860	9.61	0.12	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,712.29000		1.71229		1,824.50000	1.82450	1,712.290	10.67	0.51	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	332.47000		0.33247		315.73000	0.31573	332.470	12.02	0.13	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.59193		98.36277		9.56631	98.55658		11.17	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.65545		95.66900		9.62898	95.86643		11.53	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,750.80000		1.75080		1,823.07000	1.82307	1,750.800	10.80	0.33	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,951.80000		3.95180		4,068.47000	4.06847	3,951.800	11.53	0.55	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,205.63000		1.20563		1,172.20000	1.17220	1,205.630	12.99	0.20	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.71876		97.44736		9.69141	97.64839		11.76	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,524.24000		2.52424		2,600.68000	2.60068	2,524.240	12.47	0.35	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			9.64626		92.84147		9.62146	93.03320		11.27	0.00	0.00	0	60,745.00
R2037	On 06/02/2020	Bond Future			9.71473		90.24712		9.68914	90.44220		12.40	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.78170		91.90790		9.75528	92.10663		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			9.79226		95.59741		9.75216	95.92940		11.71	0.00	420,628,604.00	4,400	40,851.00
R2040	On 07/11/2019	Bond Future	9.30	Call	398.34000		0.39834		469.38000	0.46938	398.340	10.85	0.18	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,899.70000		1.89970		2,090.14000	2.09014	1,899.700	11.79	0.52	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.86221		92.80190		9.82084	93.13978		12.92	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.93064		94.50970		9.88795	94.85392		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			9.83568		92.48792		9.80578	92.74003		12.33	0.00	0.00	0	38,089.00
R2044	On 07/11/2019	Bond Future	9.19	Call	204.49000		0.20449		238.16000	0.23816	204.490	11.17	0.10	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,517.62000		1.51762		1,646.69000	1.64669	1,517.620	12.31	0.44	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	404.20000		0.40420		378.84000	0.37884	404.200	14.08	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.90316		89.76202		9.87235	90.01852		13.62	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	613.37000		0.61337		664.20000	0.66420	613.370	11.97	0.17	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,466.98000		2.46698		2,593.29000	2.59329	2,466.980	13.25	0.45	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,007.77000		1.00777		966.12000	0.96612	1,007.770	15.10	0.20	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.96907		91.41391		9.93731	91.67516		13.46	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,521.43000		1.52143		1,601.85000	1.60185	1,521.430	12.44	0.28	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,713.51000		1.71351		1,800.53000	1.80053	1,713.510	12.55	0.30	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,760.46000		3.76046		3,901.25000	3.90125	3,760.460	13.36	0.50	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	4,055.76000		4.05576		4,202.57000	4.20257	4,055.760	13.44	0.53	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,459.23000		1.45923		1,411.13000	1.41113	1,459.230	15.16	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,340.59000		1.34059		1,295.71000	1.29571	1,340.590	15.16	0.20	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			9.82658		91.50911		9.79159	91.81300		12.74	0.00	0.00	0	86,284.00
R2048	On 06/02/2020	Bond Future			9.89550		93.15014		9.85943	93.45938		13.42	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			9.95607		90.42384		9.91892	90.73883		13.94	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.01632		92.10469		9.97805	92.42552		14.27	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,736.03000		2.73603		2,852.49000	2.85249	2,736.030	15.03	0.34	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			6.60925		102.43786		6.60468	102.43868		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			6.54809		101.04609		6.54694	101.04759		0.71	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future			6.38136		102.85804		6.38001	102.85951		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.06552		101.34711		6.06374	101.34863		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			9.51753		73.87399		9.48761	74.07086		12.04	0.00	0.00	0	89,289.00
R209	On 07/11/2019	Bond Future	8.92	Call	205.45000		0.20545		237.14000	0.23714	205.450	11.02	0.12	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	916.15000		0.91615		1,003.18000	1.00318	916.150	11.79	0.38	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,418.28000		1.41828		1,529.99000	1.52999	1,418.280	12.04	0.50	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	834.24000		0.83424		782.90000	0.78290	834.240	12.49	0.32	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.57938		75.19871		9.54857	75.39906		12.80	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.63824		73.43095		9.60650	73.63498		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			189.73623		189.73623		189.73778	189.73778			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.18481		193.18481		193.18620	193.18620			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.13459		194.13459		194.13609	194.13609			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			162.61658		162.61658		162.62058	162.62058			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.32640		163.32640		163.33032	163.33032			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.36999		166.36999		166.37403	166.37403			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			9.07888		86.89205		9.04374	87.11338		9.32	0.00	0.00	0	18,654.00
R213	On 06/02/2020	Bond Future			9.14391		88.45031		9.10751	88.67555		9.95	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.19912		86.52557		9.16143	86.75501		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			9.78099		72.13623		9.74602	72.37460		13.14	0.00	0.00	0	15,541.00
R214	On 06/02/2020	Bond Future			9.84897		73.42984		9.81295	73.67245		13.89	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.90866		71.48243		9.87159	71.72958		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
<b>Total for Derivatives :</b>											749,136,012.81	7,064	1 053 421.00
<b>Grand Total:</b>											749,136,012.81	7,064	1 053 421.00