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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2019

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	94.87000	94.87000		94.92000	94.92000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.32900	668.32900		668.03300	668.03300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.31600	680.31600		680.01300	680.01300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.83300	692.83300		692.52500	692.52500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	780.25500	780.25500		779.47000	779.47000			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	794.24900	794.24900		793.44900	793.44900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	808.86300	808.86300		808.04800	808.04800			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	697.94200	697.94200		697.34600	697.34600			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	710.46100	710.46100		709.85200	709.85200			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	723.53200	723.53200		722.91300	722.91300			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	10.80017	77.74293		10.81162	77.67579				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.91697	79.13719		10.92885	79.06879				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.02944	76.79945		11.04175	76.72981				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	11.16028	78.65232		11.16667	78.60970				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.27255	80.06275		11.27918	80.01929				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.38534	77.27138		11.39221	77.22713				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	690.96600	690.96600		690.36000	690.36000				0.00	6,909,660.00	1	1,198.00
GOVI	On 06/02/2020	GOVI	703.35900	703.35900		702.74100	702.74100				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	716.30000	716.30000		715.67100	715.67100				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.41709	137.41709		137.41849	137.41849				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.44097	138.44097		138.44226	138.44226				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.02076	141.02076		141.02213	141.02213				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	101.88164	101.88164		101.88215	101.88215				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.73359	103.73359		103.73402	103.73402				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.55398	104.55398		104.55440	104.55440				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	102.73508	102.73508		102.73520	102.73520				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.60254	104.60254		104.60265	104.60265				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.35615	105.35615		105.35627	105.35627				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	120.79600	120.79600		121.14589	121.14589				0.00	0.00	0	21,859.00
I2038	On 06/02/2020	Bond Future	121.33342	121.33342		121.68967	121.68967				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.59441	123.59441		123.95736	123.95736				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			111.31900		111.31900		111.42109	111.42109			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			113.34248		113.34248		113.44644	113.44644			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			113.70641		113.70641		113.81217	113.81217			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			115.82022		115.82022		116.28531	116.28531			0.00	3,937,887.48	34	12,916.00
I2050	On 06/02/2020	Bond Future			116.08999		116.08999		116.56358	116.56358			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			118.25338		118.25338		118.73570	118.73570			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			262.40500		262.40500		262.65200	262.65200			0.00	0.00	0	1,017.00
IGOV	On 06/02/2020	Index Future			267.17500		267.17500		267.42600	267.42600			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			272.15400		272.15400		272.41000	272.41000			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			8.14945		116.60681		8.16546	116.51506		5.65	0.00	0.00	0	127,434.00
R186	On 07/11/2019	Bond Future	8.20	Put	911.82000		0.91182		980.18000	0.98018	911.820	5.62	0.45	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,298.88000		1.29888		1,273.03000	1.27303	1,298.880	5.64	0.57	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	791.61000		0.79161		855.82000	0.85582	791.610	5.65	0.41	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,366.25000		1.36625		1,338.71000	1.33871	1,366.250	5.65	0.59	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	170.04000		0.17004		196.44000	0.19644	170.040	6.08	0.12	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future			8.19291		113.39407		8.20974	113.30060		6.32	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,585.50000		1.58550		1,560.04000	1.56004	1,585.500	6.22	0.47	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,154.14000		1.15414		1,205.05000	1.20505	1,154.140	6.53	0.35	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	554.53000		0.55453		586.77000	0.58677	554.530	7.16	0.19	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.23004		115.48065		8.24773	115.38553		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	759.10000		0.75910		744.94000	0.74494	759.100	5.36	0.26	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,413.63000		2.41363		2,377.78000	2.37778	2,413.630	6.09	0.53	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,111.96000		1.11196		1,151.52000	1.15152	1,111.960	6.90	0.27	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			309.01010		309.01010		309.01687	309.01687			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.96905		306.96905		306.97569	306.97569			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.68928		312.68928		312.69618	312.69618			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			233.54648		233.54648		233.80538	233.80538			0.00	1,634,825.36	7	9,089.00
R202	On 06/02/2020	Bond Future			233.72412		233.72412		233.98772	233.98772			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		238.07945	238.07945		238.34797	238.34797			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		7.26706	102.94032		7.27780	102.90903		2.44	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future		7.27358	104.78647		7.28535	104.75456		2.68	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future		7.24943	102.78168		7.26234	102.74921		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		8.86789	96.48555		8.88391	96.38345		8.32	0.00	0.00	0	72,732.00
R2030	On 07/11/2019	Bond Future	8.60	Call	553.16000	0.55316	549.81000	0.54981	553.160	7.87	0.29	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,032.37000	1.03237	1,108.54000	1.10854	1,032.370	8.27	0.43	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,157.23000	2.15723	2,118.16000	2.11816	2,157.230	8.43	0.68	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	520.72000	0.52072	574.87000	0.57487	520.720	8.54	0.26	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	449.30000	0.44930	499.11000	0.49911	449.300	8.60	0.23	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	388.99000	0.38899	434.75000	0.43475	388.990	8.68	0.20	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	336.01000	0.33601	377.88000	0.37788	336.010	8.76	0.18	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	96.37000	0.09637	114.45000	0.11445	96.370	9.46	0.06	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	72.45000	0.07245	87.15000	0.08715	72.450	9.61	0.05	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future		8.92584	94.20725		8.94248	94.10329		9.20	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	822.45000	0.82245	811.52000	0.81152	822.450	8.51	0.27	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,449.56000	2.44956	2,415.24000	2.41524	2,449.560	9.20	0.54	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future		8.98209	95.94086		8.99938	95.83495		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		9.24353	93.71497		9.25964	93.60360		9.75	0.00	0.00	0	47,957.00
R2032	On 06/02/2020	Bond Future		9.30927	95.39560		9.32596	95.28215		10.23	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future		9.37173	92.99094		9.38901	92.87544		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		9.52259	96.60292		9.53872	96.47931		10.64	0.00	0.00	0	94,357.00
R2035	On 07/11/2019	Bond Future	8.92	Call	191.92000	0.19192	195.94000	0.19594	191.920	9.61	0.11	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,643.41000	1.64341	1,622.97000	1.62297	1,643.410	10.67	0.51	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	302.98000	0.30298	344.60000	0.34460	302.980	12.02	0.13	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.59555	98.33543		9.61224	98.20953		11.17	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future		9.65920	95.64108		9.67644	95.51288		11.53	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,716.56000	1.71656	1,693.64000	1.69364	1,716.560	10.80	0.33	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,907.15000	3.90715	3,859.20000	3.85920	3,907.150	11.53	0.55	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,187.83000	1.18783	1,231.47000	1.23147	1,187.830	12.99	0.20	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future		9.72263	97.41897		9.74046	97.28831		11.76	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,488.87000	2.48887	2,463.42000	2.46342	2,488.870	12.47	0.34	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		9.65497	92.77428		9.67105	92.65043		11.27	0.00	0.00	0	60,745.00
R2037	On 06/02/2020	Bond Future		9.72371	90.17881		9.74031	90.05275		12.40	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.79098		91.83825		9.80811	91.70989		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			9.81115		95.44166		9.81703	95.39327		11.71	0.00	0.00	0	40,851.00
R2040	On 07/11/2019	Bond Future	9.30	Call	337.73000		0.33773		355.38000	0.35538	337.730	10.85	0.16	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,760.30000		1.76030		1,781.44000	1.78144	1,760.300	11.79	0.50	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.88168		92.64355		9.88776	92.59419		12.92	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.95074		94.34833		9.95700	94.29817		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			9.86481		92.24343		9.86555	92.23723		12.33	0.00	0.00	0	38,089.00
R2044	On 07/11/2019	Bond Future	9.19	Call	158.55000		0.15855		174.57000	0.17457	158.550	11.17	0.09	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,352.44000		1.35244		1,394.64000	1.39464	1,352.440	12.31	0.42	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	399.84000		0.39984		431.08000	0.43108	399.840	14.08	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.93318		89.51328		9.93396	89.50683		13.62	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	550.03000		0.55003		565.57000	0.56557	550.030	11.97	0.16	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,317.74000		2.31774		2,344.71000	2.34471	2,317.740	13.25	0.43	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,025.21000		1.02521		1,050.86000	1.05086	1,025.210	15.10	0.20	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.00002		91.16054		10.00082	91.15401		13.46	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,426.99000		1.42699		1,444.06000	1.44406	1,426.990	12.44	0.27	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,611.75000		1.61175		1,629.64000	1.62964	1,611.750	12.55	0.29	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,601.81000		3.60181		3,623.09000	3.62309	3,601.810	13.36	0.49	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,891.10000		3.89110		3,912.35000	3.91235	3,891.100	13.44	0.52	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,486.59000		1.48659		1,508.56000	1.50856	1,486.590	15.16	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,365.53000		1.36553		1,386.65000	1.38665	1,365.530	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			9.84548		91.34571		9.85134	91.29515		12.74	0.00	0.00	0	86,284.00
R2048	On 06/02/2020	Bond Future			9.91498		92.98390		9.92103	92.93239		13.42	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			9.97613		90.25457		9.98237	90.20202		13.94	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.03699		91.93225		10.04341	91.87881		14.27	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,649.86000		2.64986		2,653.74000	2.65374	2,649.860	15.03	0.33	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			6.61837		102.43624		6.61386	102.43705		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			6.55041		101.04306		6.54923	101.04460		0.71	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future			6.38405		102.85513		6.38269	102.85661		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.06909		101.34406		6.06729	101.34560		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			9.52631		73.81636		9.53722	73.74484		12.04	0.00	0.00	0	89,289.00
R209	On 07/11/2019	Bond Future	8.92	Call	176.88000		0.17688		184.57000	0.18457	176.880	11.02	0.11	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	850.76000		0.85076		857.74000	0.85774	850.760	11.79	0.36	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,342.26000		1.34226		1,343.20000	1.34320	1,342.260	12.04	0.49	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	808.47000		0.80847		865.76000	0.86576	808.470	12.49	0.32	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.58841		75.14014		9.59966	75.06727		12.80	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.64755		73.37126		9.65914	73.29705		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			189.73328		189.73328		189.73483	189.73483			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.18204		193.18204		193.18343	193.18343			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.13159		194.13159		194.13309	194.13309			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			162.58993		162.58993		162.61255	162.61255			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.29954		163.29954		163.32242	163.32242			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.34255		166.34255		166.36590	166.36590			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			9.07233		86.93325		9.08840	86.83222		9.32	0.00	0.00	0	18,654.00
R213	On 06/02/2020	Bond Future			9.13711		88.49233		9.15377	88.38943		9.95	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.19209		86.56830		9.20933	86.46356		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			9.79990		72.00785		9.80575	71.96821		13.14	0.00	4,608,502.40	64	15,477.00
R214	On 06/02/2020	Bond Future			9.86844		73.29924		9.87447	73.25887		13.89	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.92869		71.34946		9.93490	71.30831		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
Total for Derivatives :											17,090,875.24	106	1 053 647.00
Grand Total:											17,090,875.24	106	1 053 647.00