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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2019

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	94.97000	94.97000		94.98000	94.98000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	667.56700	667.56700		668.33800	668.33800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.58400	679.58400		680.36800	680.36800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.14800	692.14800		692.94800	692.94800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	774.97100	774.97100		776.70200	776.70200			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	788.92100	788.92100		790.68300	790.68300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	803.50700	803.50700		805.30200	805.30200			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	692.16700	692.16700		694.03000	694.03000			0.00	27,686,680.00	4	220.00
ALBI	On 06/02/2020	Index Future	704.62700	704.62700		706.52300	706.52300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	717.65500	717.65500		719.58600	719.58600			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	10.94391	76.90610		10.90413	77.13637				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.06511	78.29051		11.02387	78.52485				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.18178	75.94398		11.13901	76.18275				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	11.29877	77.73743		11.25383	78.03232				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.41518	79.13673		11.36863	79.43690				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.53209	76.33537		11.48383	76.64106				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	685.03600	685.03600		686.93100	686.93100				0.00	6,850,360.00	1	1,189.00
GOVI	On 06/02/2020	GOVI	697.36800	697.36800		699.29700	699.29700				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	710.26100	710.26100		712.22600	712.22600				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.49867	137.49867		137.63903	137.63903				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.53319	138.53319		138.67603	138.67603				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.12693	141.12693		141.27248	141.27248				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	102.19354	102.19354		102.28207	102.28207				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.05791	104.05791		104.14809	104.14809				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.89347	104.89347		104.98532	104.98532				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	102.97540	102.97540		103.21448	103.21448				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.85417	104.85417		105.09748	105.09748				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.62159	105.62159		105.86955	105.86955				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	121.06150	121.06150		121.23728	121.23728				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	121.61195	121.61195		121.79084	121.79084				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.88880	123.88880		124.07115	124.07115				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			112.03817		112.03817		112.24456	112.24456			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			114.08220		114.08220		114.29220	114.29220			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			114.46975		114.46975		114.68360	114.68360			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			116.99009		116.99009		117.22582	117.22582			0.00	12,400,949.54	106	12,882.00
I2050	On 06/02/2020	Bond Future			117.28884		117.28884		117.52878	117.52878			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			119.48479		119.48479		119.72932	119.72932			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			262.89400		262.89400		263.19800	263.19800			0.00	10,515,760.00	4	1,017.00
IGOV	On 06/02/2020	Index Future			267.69000		267.69000		268.00000	268.00000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			272.70200		272.70200		273.01800	273.01800			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			8.25708		115.99185		8.22131	116.19575		5.68	0.00	482,990,063.40	4,164	127,150.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,308.92000		1.30892		1,233.36000	1.23336	1,308.920	5.65	0.54	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,065.80000		1.06580		1,199.46000	1.19946	1,065.800	5.67	0.48	7,965,793.76	142	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,122.91000		1.12291		1,260.16000	1.26016	1,122.910	5.68	0.50	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,163.23000		1.16323		1,096.58000	1.09658	1,163.230	5.68	0.50	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	322.53000		0.32253		290.03000	0.29003	322.530	6.11	0.19	3,102,935.38	142	4,955.00
R186	On 06/02/2020	Bond Future			8.30457		112.77582		8.26701	112.98330		6.36	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,381.01000		1.38101		1,402.19000	1.40219	1,381.010	6.25	0.42	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,458.54000		1.45854		1,310.33000	1.31033	1,458.540	6.57	0.40	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	740.02000		0.74002		621.50000	0.62150	740.020	7.19	0.23	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.34561		114.86110		8.30608	115.07252		6.09	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	655.88000		0.65588		608.57000	0.60857	655.880	5.41	0.23	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,157.47000		2.15747		2,163.43000	2.16343	2,157.470	6.12	0.49	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,349.70000		1.34970		1,170.01000	1.17001	1,349.700	6.94	0.31	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			308.60017		308.60017		308.60660	308.60660			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.57198		306.57198		306.57830	306.57830			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.31193		312.31193		312.31842	312.31842			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			233.68276		233.68276		234.20204	234.20204			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			233.87829		233.87829		234.40679	234.40679			0.00	0.00	0	0.00

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R202	On 07/05/2020	Bond Future		238.25725	238.25725		238.79565	238.79565			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		7.26800	102.93758		7.23086	103.04586		2.44	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future		7.27206	104.79059		7.23145	104.90079		2.68	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future		7.24414	102.79498		7.19953	102.90728		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		8.98083	95.76885		8.94037	96.02477		8.36	0.00	0.00	0	72,544.00
R2030	On 07/11/2019	Bond Future	8.60	Call	451.01000	0.45101	521.51000	0.52151	451.010	7.92	0.24	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,481.74000	1.48174	1,369.68000	1.36968	1,481.740	8.31	0.52	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,807.66000	1.80766	1,977.16000	1.97716	1,807.660	8.47	0.59	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	834.70000	0.83470	761.03000	0.76103	834.700	8.58	0.34	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	737.79000	0.73779	669.96000	0.66996	737.790	8.64	0.31	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	653.97000	0.65397	589.08000	0.58908	653.970	8.72	0.28	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	578.60000	0.57860	516.55000	0.51655	578.600	8.80	0.26	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	202.16000	0.20216	168.81000	0.16881	202.160	9.50	0.11	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	159.15000	0.15915	132.04000	0.13204	159.150	9.65	0.08	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future		9.04210	93.48407		9.00008	93.74460		9.25	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	704.28000	0.70428	686.57000	0.68657	704.280	8.56	0.23	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,158.73000	2.15873	2,207.57000	2.20757	2,158.730	9.25	0.49	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future		9.10148	95.21273		9.05782	95.47814		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		9.38287	92.75774		9.34774	92.99779		9.81	0.00	0.00	0	44,098.00
R2032	On 06/02/2020	Bond Future		9.45261	94.42748		9.41623	94.67186		10.28	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future		9.51894	92.01331		9.48126	92.26219		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		9.67749	95.42552		9.64245	95.68998		10.71	0.00	110,407,326.64	1,157	94,834.00
R2035	On 07/11/2019	Bond Future	8.92	Call	118.07000	0.11807	149.69000	0.14969	118.070	9.33	0.07	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,195.33000	1.19533	1,362.26000	1.36226	1,195.330	10.38	0.40	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	534.79000	0.53479	520.10000	0.52010	534.790	11.54	0.20	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.75491	97.14332		9.71866	97.41255		11.23	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future		9.82271	94.43535		9.78524	94.70965		11.61	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,429.98000	1.42998	1,467.05000	1.46705	1,429.980	10.88	0.28	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,375.54000	3.37554	3,495.34000	3.49534	3,375.540	11.61	0.50	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,532.94000	1.53294	1,417.09000	1.41709	1,532.940	13.07	0.24	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future		9.89146	96.19232		9.85273	96.47164		11.83	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,711.65000	1.71165	1,767.99000	1.76799	1,711.650	11.10	0.28	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		9.79401	91.71178		9.75383	92.01688		11.33	0.00	0.00	0	60,745.00
R2037	On 06/02/2020	Bond Future		9.86644	89.10351		9.82496	89.41401		12.46	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.93724		90.75116		9.89440	91.06751		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			9.92471		94.51404		9.88455	94.84040		11.77	0.00	4,536,673.92	48	42,875.00
R2040	On 07/11/2019	Bond Future	9.30	Call	240.35000		0.24035		307.47000	0.30747	240.350	10.36	0.12	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,420.93000		1.42093		1,623.13000	1.62313	1,420.930	11.45	0.42	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.99810		91.70562		9.95665	92.03782		12.97	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.06982		93.40143		10.02704	93.73983		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			9.97301		91.34491		9.93286	91.67657		12.39	0.00	0.00	0	37,891.00
R2044	On 07/11/2019	Bond Future	9.19	Call	117.84000		0.11784		152.21000	0.15221	117.840	10.79	0.06	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,092.43000		1.09243		1,270.72000	1.27072	1,092.430	11.95	0.35	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	600.50000		0.60050		571.72000	0.57172	600.500	13.49	0.20	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.04403		88.60470		10.00261	88.94238		13.68	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	476.26000		0.47626		465.74000	0.46574	476.260	12.04	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,053.74000		2.05374		2,030.67000	2.03067	2,053.740	13.31	0.39	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,319.89000		1.31989		1,097.30000	1.09730	1,319.890	15.16	0.24	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.11332		90.24319		10.07061	90.58713		13.53	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,270.87000		1.27087		1,297.52000	1.29752	1,270.870	12.51	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,437.80000		1.43780		1,471.81000	1.47181	1,437.800	12.62	0.26	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,266.88000		3.26688		3,385.28000	3.38528	3,266.880	13.42	0.46	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,536.55000		3.53655		3,666.07000	3.66607	3,536.550	13.51	0.48	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,785.86000		1.78586		1,637.86000	1.63786	1,785.860	15.23	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,648.86000		1.64886		1,540.61000	1.54061	1,648.860	15.23	0.23	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			9.96401		90.33260		9.92386	90.67353		12.80	0.00	0.00	0	85,959.00
R2048	On 06/02/2020	Bond Future			10.03653		91.95870		9.99511	92.30573		13.47	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.10039		89.21838		10.05771	89.57189		13.98	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.16488		90.87821		10.12090	91.23820		14.31	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	1,899.37000		1.89937		1,938.26000	1.93826	1,899.370	13.42	0.28	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			6.42266		102.47101		6.41687	102.47203		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			6.46619		101.15307		6.47063	101.14727		0.68	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future			6.27436		102.97392		6.27984	102.96798		0.69	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.91709		101.47411		5.92411	101.46810		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			9.66485		72.91567		9.62468	73.17516		12.09	0.00	0.00	0	89,461.00
R209	On 07/11/2019	Bond Future	8.92	Call	137.06000		0.13706		163.65000	0.16365	137.060	11.08	0.09	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	665.58000		0.66558		741.37000	0.74137	665.580	11.85	0.29	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,062.53000		1.06253		1,175.64000	1.17564	1,062.530	12.09	0.40	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,265.79000		1.26579		1,156.28000	1.15628	1,265.790	12.55	0.42	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.73037		74.22823		9.68899	74.49234		12.87	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.79279		72.44909		9.75015	72.71807		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			189.74705		189.74705		189.74860	189.74860			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.20876		193.20876		193.21028	193.21028			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.17578		194.17578		194.17728	194.17728			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			162.56711		162.56711		162.64613	162.64613			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.28708		163.28708		163.36744	163.36744			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.34427		166.34427		166.42621	166.42621			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			9.20621		86.09640		9.16590	86.34722		9.37	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future			9.27489		87.64627		9.23312	87.90158		10.00	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.33347		85.71429		9.29021	85.97440		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			9.92338		71.17857		9.87814	71.48060		13.17	0.00	6,833,142.72	96	15,542.00
R214	On 06/02/2020	Bond Future			9.99495		72.45991		9.94834	72.76729		13.93	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			10.05794		70.50088		10.00995	70.81405		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 :											673,289,685.36	5,864	1 053 296.00
Grand Total:											673,289,685.36	5,864	1 053 296.00