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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/09/2019

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	94.92000	94.92000		94.87000	94.87000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.31700	668.31700		668.32900	668.32900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.31000	680.31000		680.31600	680.31600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.81500	692.81500		692.83300	692.83300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	780.23700	780.23700		780.25500	780.25500			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	794.23800	794.23800		794.24900	794.24900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	808.83700	808.83700		808.86300	808.86300			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	698.03700	698.03700		697.94200	697.94200			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	710.56300	710.56300		710.46100	710.46100			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	723.62400	723.62400		723.53200	723.53200			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	10.78861	77.81081		10.80017	77.74293				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.90486	79.20701		10.91697	79.13719				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.01714	76.86913		11.02944	76.79945				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	11.15889	78.66159		11.16028	78.65232				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.27101	80.07285		11.27255	80.06275				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.38397	77.28021		11.38534	77.27138				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	691.05400	691.05400		690.96600	690.96600				0.00	0.00	0	1,198.00
GOVI	On 06/02/2020	GOVI	703.45400	703.45400		703.35900	703.35900				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	716.38500	716.38500		716.30000	716.30000				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.41695	137.41695		137.41709	137.41709				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.44213	138.44213		138.44097	138.44097				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.01945	141.01945		141.02076	141.02076				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	102.01329	102.01329		101.88164	101.88164				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.86858	103.86858		103.73359	103.73359				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.68956	104.68956		104.55398	104.55398				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	102.73590	102.73590		102.73508	102.73508				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.60429	104.60429		104.60254	104.60254				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.35603	105.35603		105.35615	105.35615				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	120.88413	120.88413		120.79600	120.79600				0.00	0.00	0	21,859.00
I2038	On 06/02/2020	Bond Future	121.42423	121.42423		121.33342	121.33342				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.68477	123.68477		123.59441	123.59441				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			111.32001		111.32001		111.31900	111.31900			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			113.34451		113.34451		113.34248	113.34248			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			113.70641		113.70641		113.70641	113.70641			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			115.82137		115.82137		115.82022	115.82022			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future			116.09207		116.09207		116.08999	116.08999			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			118.25338		118.25338		118.25338	118.25338			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			262.39900		262.39900		262.40500	262.40500			0.00	0.00	0	1,017.00
IGOV	On 06/02/2020	Index Future			267.17200		267.17200		267.17500	267.17500			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			272.14600		272.14600		272.15400	272.15400			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			8.15392		116.58119		8.14945	116.60681		5.65	0.00	5,829,059.50	50	127,484.00
R186	On 07/11/2019	Bond Future	8.20	Put	914.55000		0.91455		911.82000	0.91182	914.550	5.62	0.46	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,275.39000		1.27539	1,298.88000	1.29888	1,275.390	5.64	0.57	0.00	0	4,955.00	
R186	On 07/11/2019	Bond Future	8.25	Put	793.37000		0.79337	791.61000	0.79161	793.370	5.65	0.41	0.00	0	3,750.00	
R186	On 07/11/2019	Bond Future	8.25	Call	1,342.39000		1.34239	1,366.25000	1.36625	1,342.390	5.65	0.59	0.00	0	3,750.00	
R186	On 07/11/2019	Bond Future	8.73	Put	168.27000		0.16827	170.04000	0.17004	168.270	6.08	0.12	0.00	0	4,955.00	
R186	On 06/02/2020	Bond Future			8.19742		113.36902		8.19291	113.39407		6.32	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,567.82000		1.56782	1,585.50000	1.58550	1,567.820	6.22	0.46	0.00	0	1,007.00	
R186	On 06/02/2020	Bond Future	8.50	Put	1,157.09000		1.15709	1,154.14000	1.15414	1,157.090	6.53	0.35	0.00	0	1,007.00	
R186	On 06/02/2020	Bond Future	9.00	Put	554.58000		0.55458	554.53000	0.55453	554.580	7.16	0.19	0.00	0	1,007.00	
R186	On 07/05/2020	Bond Future			8.23517		115.45306		8.23004	115.48065		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	748.70000		0.74870	759.10000	0.75910	748.700	5.36	0.25	0.00	0	6,000.00	
R186	On 07/05/2020	Bond Future	8.28	Call	2,394.35000		2.39435	2,413.63000	2.41363	2,394.350	6.09	0.53	0.00	0	6,000.00	
R186	On 07/05/2020	Bond Future	8.93	Put	1,115.01000		1.11501	1,111.96000	1.11196	1,115.010	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			309.00611		309.00611		309.01010	309.01010			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.96778		306.96778		306.96905	306.96905			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.68248		312.68248		312.68928	312.68928			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			233.54801		233.54801		233.54648	233.54648			0.00	0.00	0	9,089.00
R202	On 06/02/2020	Bond Future			233.72766		233.72766		233.72412	233.72412			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			238.07894		238.07894		238.07945	238.07945			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			7.26657		102.94175		7.26706	102.94032		2.44	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future			7.27271		104.78883		7.27358	104.78647		2.68	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.24921		102.78223		7.24943	102.78168		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			8.86711		96.49053		8.86789	96.48555		8.32	0.00	0.00	0	72,732.00
R2030	On 07/11/2019	Bond Future	8.60	Call	545.69000		0.54569		553.16000	0.55316	545.690	7.87	0.29	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,019.52000		1.01952		1,032.37000	1.03237	1,019.520	8.27	0.43	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,150.68000		2.15068		2,157.23000	2.15723	2,150.680	8.43	0.68	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	510.38000		0.51038		520.72000	0.52072	510.380	8.54	0.25	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	439.61000		0.43961		449.30000	0.44930	439.610	8.60	0.23	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	379.92000		0.37992		388.99000	0.38899	379.920	8.68	0.20	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	327.57000		0.32757		336.01000	0.33601	327.570	8.76	0.18	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	92.39000		0.09239		96.37000	0.09637	92.390	9.46	0.06	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	69.18000		0.06918		72.45000	0.07245	69.180	9.61	0.04	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.92489		94.21319		8.92584	94.20725		9.20	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	818.38000		0.81838		822.45000	0.82245	818.380	8.51	0.27	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,445.45000		2.44545		2,449.56000	2.44956	2,445.450	9.20	0.55	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			8.98140		95.94509		8.98209	95.94086		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			9.23754		93.75643		9.24353	93.71497		9.75	0.00	0.00	0	47,957.00
R2032	On 06/02/2020	Bond Future			9.30294		95.43867		9.30927	95.39560		10.23	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.36544		93.03303		9.37173	92.99094		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			9.51146		96.68835		9.52259	96.60292		10.64	0.00	0.00	0	94,357.00
R2035	On 07/11/2019	Bond Future	8.92	Call	195.33000		0.19533		191.92000	0.19192	195.330	9.61	0.11	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,672.97000		1.67297		1,643.41000	1.64341	1,672.970	10.67	0.51	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	284.17000		0.28417		302.98000	0.30298	284.170	12.02	0.12	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.58392		98.42330		9.59555	98.33543		11.17	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.64743		95.72876		9.65920	95.64108		11.53	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,739.07000		1.73907		1,716.56000	1.71656	1,739.070	10.80	0.33	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,948.05000		3.94805		3,907.15000	3.90715	3,948.050	11.53	0.55	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,164.54000		1.16454		1,187.83000	1.18783	1,164.540	12.99	0.20	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.71001		97.51161		9.72263	97.41897		11.76	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,514.33000		2.51433		2,488.87000	2.48887	2,514.330	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			9.64901		92.82025		9.65497	92.77428		11.27	0.00	0.00	0	60,745.00
R2037	On 06/02/2020	Bond Future			9.71744		90.22650		9.72371	90.17881		12.40	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.78473		91.88515		9.79098	91.83825		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			9.82048		95.36489		9.81115	95.44166		11.71	0.00	0.00	0	40,851.00
R2040	On 07/11/2019	Bond Future	9.30	Call	317.45000		0.31745		337.73000	0.33773	317.450	10.85	0.15	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,706.71000		1.70671		1,760.30000	1.76030	1,706.710	11.79	0.49	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.89120		92.56628		9.88168	92.64355		12.92	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.96078		94.26790		9.95074	94.34833		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			9.86396		92.25054		9.86481	92.24343		12.33	0.00	2,029,511.88	22	38,111.00
R2044	On 07/11/2019	Bond Future	9.19	Call	153.70000		0.15370		158.55000	0.15855	153.700	11.17	0.08	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,340.23000		1.34023		1,352.44000	1.35244	1,340.230	12.31	0.42	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	388.73000		0.38873		399.84000	0.39984	388.730	14.08	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.93221		89.52130		9.93318	89.51328		13.62	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	545.76000		0.54576		550.03000	0.55003	545.760	11.97	0.16	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,311.23000		2.31123		2,317.74000	2.31774	2,311.230	13.25	0.43	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,015.46000		1.01546		1,025.21000	1.02521	1,015.460	15.10	0.20	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.99923		91.16699		10.00002	91.16054		13.46	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,422.42000		1.42242		1,426.99000	1.42699	1,422.420	12.44	0.27	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,607.01000		1.60701		1,611.75000	1.61175	1,607.010	12.55	0.29	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,596.79000		3.59679		3,601.81000	3.60181	3,596.790	13.36	0.49	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,886.18000		3.88618		3,891.10000	3.89110	3,886.180	13.44	0.52	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,478.33000		1.47833		1,486.59000	1.48659	1,478.330	15.16	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,357.62000		1.35762		1,365.53000	1.36553	1,357.620	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			9.84462		91.35313		9.84548	91.34571		12.74	0.00	0.00	0	86,284.00
R2048	On 06/02/2020	Bond Future			9.91399		92.99234		9.91498	92.98390		13.42	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			9.97532		90.26139		9.97613	90.25457		13.94	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.03577		91.94241		10.03699	91.93225		14.27	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,646.02000		2.64602		2,649.86000	2.64986	2,646.020	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			6.61758		102.43639		6.61837	102.43624		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			6.56768		101.02052		6.55041	101.04306		0.71	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future			6.40444		102.83307		6.38405	102.85513		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.09755		101.31974		6.06909	101.34406		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			9.51530		73.88864		9.52631	73.81636		12.04	0.00	7,758,307.20	105	89,254.00
R209	On 07/11/2019	Bond Future	8.92	Call	179.77000		0.17977		176.88000	0.17688	179.770	11.02	0.12	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	866.13000		0.86613		850.76000	0.85076	866.130	11.79	0.37	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,365.86000		1.36586		1,342.26000	1.34226	1,365.860	12.04	0.50	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	774.00000		0.77400		808.47000	0.80847	774.000	12.49	0.32	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.57696		75.21442		9.58841	75.14014		12.80	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.63597		73.44551		9.64755	73.37126		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			189.44638		189.44638		189.73328	189.73328			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.89167		192.89167		193.18204	193.18204			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.83235		193.83235		194.13159	194.13159			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			162.58745		162.58745		162.58993	162.58993			0.00	113,811,215.00	700	7,384.00
R212	On 06/02/2020	Bond Future			163.29845		163.29845		163.29954	163.29954			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.33852		166.33852		166.34255	166.34255			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			9.06638		86.97070		9.07233	86.93325		9.32	0.00	253,084,737.00	2,910	21,564.00
R213	On 06/02/2020	Bond Future			9.13082		88.53122		9.13711	88.49233		9.95	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.18584		86.60632		9.19209	86.56830		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			9.79905		72.01362		9.79990	72.00785		13.14	0.00	0.00	0	15,477.00
R214	On 06/02/2020	Bond Future			9.86747		73.30574		9.86844	73.29924		13.89	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.92789		71.35476		9.92869	71.34946		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 :											382,512,830.58	3,787	1 057 294.00
Grand Total:											382,512,830.58	3,787	1 057 294.00