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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/10/2019

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	95.10000	95.10000		95.01000	95.01000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	666.55500	666.55500		667.95900	667.95900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	678.52300	678.52300		679.95200	679.95200			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.98100	690.98100		692.43600	692.43600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	774.98200	774.98200		777.94000	777.94000			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	788.89700	788.89700		791.90700	791.90700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	803.38100	803.38100		806.44700	806.44700			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	694.15500	694.15500		697.31700	697.31700			0.00	0.00	0	214.00
ALBI	On 06/02/2020	Index Future	706.61900	706.61900		709.83700	709.83700			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	719.59300	719.59300		722.87000	722.87000			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	10.83518	77.53789		10.77061	77.91667				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.95300	78.93001		10.88607	79.31552				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.06733	76.58538		10.99795	76.97803				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	11.18863	78.46355		11.12404	78.89474				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.30165	79.87229		11.23477	80.31120				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.41600	77.07422		11.34668	77.52120				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	686.97900	686.97900		690.22700	690.22700				0.00	0.00	0	1,229.00
GOVI	On 06/02/2020	GOVI	699.31400	699.31400		702.62000	702.62000				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	712.15300	712.15300		715.52000	715.52000				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.76058	137.76058		137.75978	137.75978				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.79384	138.79384		138.79299	138.79299				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.37511	141.37511		141.37424	141.37424				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	102.51547	102.51547		102.51443	102.51443				0.00	0.00	0	4,410.00
I2029	On 06/02/2020	Bond Future	104.38124	104.38124		104.38013	104.38013				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.20996	105.20996		105.20878	105.20878				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	102.57798	102.57798		102.57634	102.57634				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.44493	104.44493		104.44319	104.44319				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.19168	105.19168		105.18994	105.18994				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	120.62577	120.62577		120.62405	120.62405				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.16309	121.16309		121.16102	121.16102				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.41635	123.41635		123.41445	123.41445				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		111.51066	111.51066		111.71272	111.71272			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.54015	113.54015		113.74581	113.74581			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		113.90350	113.90350		114.11293	114.11293			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		115.91330	115.91330		116.14289	116.14289			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.18756	116.18756		116.42128	116.42128			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.34833	118.34833		118.58650	118.58650			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		262.27700	262.27700		262.35200	262.35200			0.00	0.00	0	1,070.00
IGOV	On 06/02/2020	Index Future		267.05100	267.05100		267.12800	267.12800			0.00	0.00	0	39.00
IGOV	On 07/05/2020	Index Future		272.01700	272.01700		272.09500	272.09500			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		8.28272	115.84599		8.21712	116.21967		5.80	0.00	534,050,013.90	4,610	127,284.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,024.50000	1.02450	829.57000	0.82957	1,024.500	5.77	0.59	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	626.97000	0.62697	818.99000	0.81899	626.970	5.79	0.44	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	865.76000	0.86576	692.88000	0.69288	865.760	5.80	0.54	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	679.58000	0.67958	880.38000	0.88038	679.580	5.80	0.46	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	110.34000	0.11034	80.46000	0.08046	110.340	6.25	0.11	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.33248	112.62197		8.26357	113.00233		6.03	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	975.10000	0.97510	1,132.62000	1.13262	975.100	5.82	0.38	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,137.54000	1.13754	998.50000	0.99850	1,137.540	6.03	0.40	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	432.72000	0.43272	370.79000	0.37079	432.720	6.45	0.19	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.37770	114.68985		8.30521	115.07718		6.08	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	491.14000	0.49114	573.58000	0.57358	491.140	5.37	0.19	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,818.82000	1.81882	2,011.08000	2.01108	1,818.820	5.92	0.47	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,078.40000	1.07840	973.46000	0.97346	1,078.400	6.49	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		308.60874	308.60874		308.60996	308.60996			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.57082	306.57082		306.57188	306.57188			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.27239	312.27239		312.27349	312.27349			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		233.33236	233.33236		233.20107	233.20107			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.51344	233.51344		233.37951	233.37951			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		237.85617	237.85617		237.71980	237.71980			0.00	0.00	0	0.00

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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			7.35598		102.68165		7.28917	102.87593		2.40	0.00	94,467,118.00	920	55,418.00
R2023	On 06/02/2020	Bond Future			7.37009		104.52519		7.29702	104.72293		2.48	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.35701		102.51155		7.27678	102.71292		2.61	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			8.97125		95.82936		8.90605	96.24259		8.40	0.00	0.00	0	72,953.00
R2030	On 07/11/2019	Bond Future	8.60	Call	156.71000		0.15671		234.70000	0.23470	156.710	7.93	0.14	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	984.15000		0.98415		799.72000	0.79972	984.150	8.35	0.52	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,389.79000		1.38979		1,681.15000	1.68115	1,389.790	8.52	0.64	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	392.62000		0.39262		304.91000	0.30491	392.620	8.64	0.27	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	318.99000		0.31899		245.71000	0.24571	318.990	8.70	0.23	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	259.12000		0.25912		198.27000	0.19827	259.120	8.79	0.19	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	209.24000		0.20924		159.11000	0.15911	209.240	8.87	0.16	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	30.04000		0.03004		22.11000	0.02211	30.040	9.58	0.03	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	18.61000		0.01861		13.64000	0.01364	18.610	9.70	0.02	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.03288		93.54115		8.96517	93.96178		8.74	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	439.58000		0.43958		529.66000	0.52966	439.580	8.07	0.19	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,779.53000		1.77953		2,002.05000	2.00205	1,779.530	8.74	0.49	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.09390		95.25873		9.02356	95.68710		8.97	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			9.31344		93.23300		9.24838	93.68142		9.72	0.00	0.00	0	48,565.00
R2032	On 06/02/2020	Bond Future			9.38137		94.90688		9.31401	95.36336		9.67	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.44696		92.48955		9.37720	92.95435		10.44	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			9.59590		96.04300		9.53094	96.53890		10.58	0.00	39,377,630.00	410	98,096.00
R2035	On 07/11/2019	Bond Future	8.92	Call	22.38000		0.02238		40.35000	0.04035	22.380	9.44	0.02	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	859.87000		0.85987		1,106.21000	1.10621	859.870	10.22	0.42	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	98.65000		0.09865		74.50000	0.07450	98.650	11.47	0.07	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.67112		97.76736		9.60394	98.27211		10.53	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.73779		95.05872		9.66838	95.57279		11.44	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,295.11000		1.29511		1,453.16000	1.45316	1,295.110	10.56	0.28	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,348.95000		3.34895		3,631.24000	3.63124	3,348.950	11.44	0.52	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,156.22000		1.15622		1,060.40000	1.06040	1,156.220	13.12	0.21	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.80105		96.84627		9.72931	97.36998		11.81	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,551.87000		1.55187		1,694.40000	1.69440	1,551.870	12.26	0.25	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,047.91000		2.04791		2,222.18000	2.22218	2,047.910	12.26	0.31	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			9.71938		92.27972		9.65440	92.77867		11.21	0.00	32,574,741.16	353	68,451.00
R2037	On 06/02/2020	Bond Future			9.78995		89.67735		9.72288	90.18512		11.70	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.85984		91.32396		9.79060	91.84110		12.15	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			9.87498		94.91844		9.80498	95.49249		11.64	0.00	198,379,539.60	2,090	45,596.00
R2040	On 07/11/2019	Bond Future	9.30	Call	54.69000		0.05469		94.72000	0.09472	54.690	10.38	0.05	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	947.06000		0.94706		1,233.92000	1.23392	947.060	11.30	0.43	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.94733		92.11278		9.87509	92.69710		12.17	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.01894		93.80412		9.94440	94.39919		12.66	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			9.93431		91.66455		9.86937	92.20525		12.26	0.00	0.00	0	38,163.00
R2044	On 07/11/2019	Bond Future	9.19	Call	14.35000		0.01435		26.89000	0.02689	14.350	10.91	0.01	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	595.04000		0.59504		797.04000	0.79704	595.040	11.77	0.31	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	141.34000		0.14134		108.51000	0.10851	141.340	13.44	0.09	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.00464		88.92578		9.93767	89.47617		12.83	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	226.15000		0.22615		284.27000	0.28427	226.150	10.93	0.09	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,606.53000		1.60653		1,834.46000	1.83446	1,606.530	12.39	0.38	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	822.36000		0.82236		730.11000	0.73011	822.360	14.58	0.19	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.07414		90.55862		10.00509	91.11915		13.35	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	925.45000		0.92545		1,056.04000	1.05604	925.450	11.60	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,081.33000		1.08133		1,226.71000	1.22671	1,081.330	11.74	0.24	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,934.30000		2.93430		3,207.41000	3.20741	2,934.300	12.86	0.46	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,216.81000		3.21681		3,504.55000	3.50455	3,216.810	12.98	0.49	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,334.69000		1.33469		1,224.43000	1.22443	1,334.690	14.78	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,247.10000		1.24710		1,143.63000	1.14363	1,247.100	14.93	0.20	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.14201		87.87652		10.07077	88.44764		14.52	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,169.34000		1.16934		1,297.02000	1.29702	1,169.340	13.28	0.21	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,795.99000		2.79599		3,029.30000	3.02930	2,795.990	13.83	0.39	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,381.97000		2.38197		2,229.96000	2.22996	2,381.970	15.48	0.29	0.00	0	140.00
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			9.91972		90.70881		9.85479	91.26540		12.65	0.00	0.00	0	86,811.00
R2048	On 06/02/2020	Bond Future			9.99135		92.33736		9.92437	92.90397		12.62	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.05523		89.59251		9.98623	90.16955		13.79	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.11615		91.27723		10.04506	91.86508		14.29	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,602.99000		1.60299		1,753.64000	1.75364	1,602.990	14.73	0.24	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,148.04000		2.14804		2,334.75000	2.33475	2,148.040	14.73	0.30	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			6.75436		102.41211		6.74991	102.41289		0.06	0.00	0.00	0	3,123.00
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

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	On 07/11/2019	Bond Future			6.59593		100.98366		6.59475	100.98520		0.61	0.00	0.00	0	11,063.00
R208	On 06/02/2020	Bond Future			6.43804		102.79674		6.43666	102.79823		0.57	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.14343		101.28055		6.14162	101.28210		0.52	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
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			9.57697		73.48513		9.51197	73.91052		12.03	0.00	0.00	0	96,982.00
R209	On 07/11/2019	Bond Future	8.92	Call	27.42000		0.02742		47.44000	0.04744	27.420	10.94	0.03	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	354.37000		0.35437		488.68000	0.48868	354.370	11.28	0.25	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	749.18000		0.74918		960.91000	0.96091	749.180	11.63	0.43	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	503.95000		0.50395		399.76000	0.39976	503.950	12.07	0.30	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.64036		74.80451		9.57341	75.23747		12.07	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.70154		73.02648		9.63256	73.46740		13.04	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			189.27411		189.27411		189.27228	189.27228			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.71892		192.71892		192.71685	192.71685			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.65286		193.65286		193.65082	193.65082			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			162.33626		162.33626		162.33722	162.33722			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.04495		163.04495		163.04582	163.04582			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.07722		166.07722		166.07813	166.07813			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			9.17351		86.29979		9.10842	86.70658		9.40	0.00	86,299,790.00	1,000	23,319.00
R213	On 06/02/2020	Bond Future			9.24166		87.84930		9.17424	88.26322		9.41	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.30090		85.91003		9.23108	86.33165		10.08	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			9.84408		71.70936		9.77915	72.14874		13.06	0.00	0.00	0	16,236.00
R214	On 06/02/2020	Bond Future			9.91374		72.99686		9.84685	73.44408		13.07	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
R214	On 07/05/2020	Bond Future	9.97574	71.03867		9.90690	71.49414		14.20	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
Total for Derivatives :											985,148,832.66	9,383	1 098 870.00
Grand Total:											985,148,832.66	9,383	1 098 870.00