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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2020

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	94.60000	94.60000		94.68000	94.68000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	705.12900	705.12900		704.06500	704.06500			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	717.63700	717.63700		716.55400	716.55400			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	730.36600	730.36600		729.26300	729.26300			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	743.48600	743.48600		742.36300	742.36300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	813.43900	813.43900		811.21400	811.21400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	827.86700	827.86700		825.60400	825.60400			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	842.55200	842.55200		840.24700	840.24700			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	857.68700	857.68700		855.34100	855.34100			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	720.89000	720.89000		718.36400	718.36400			0.00	0.00	0	211.00
ALBI	On 06/08/2020	Index Future	733.67700	733.67700		731.10700	731.10700			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	746.69100	746.69100		744.07400	744.07400			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	760.10500	760.10500		757.44000	757.44000			0.00	0.00	0	0.00

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E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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 07/05/2020	Bond Future	11.00673	76.92818		11.06279	76.61098				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.13327	78.30745		11.19142	77.98471				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.26581	75.89006		11.32620	75.56137				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.40637	77.25267		11.46916	76.91785				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 07/05/2020	Bond Future	11.34613	77.52477		11.40198	77.16427				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.46934	78.91480		11.52724	78.54792				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.59711	76.03577		11.65722	75.66222				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.72798	77.40066		11.79039	77.02017				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 07/05/2020	GOVI	712.96400	712.96400		710.43400	710.43400				0.00	0.00	0	1,177.00
GOVI	On 06/08/2020	GOVI	725.61000	725.61000		723.03500	723.03500				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	738.48100	738.48100		735.86000	735.86000				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	751.74700	751.74700		749.07800	749.07800				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.86670	138.86670		138.82988	138.82988				0.00	1,388,667.00	10	2,047.00
I2025	On 06/08/2020	Bond Future	139.89041	139.89041		139.85302	139.85302				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.37701	142.37701		142.33848	142.33848				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.44410	143.44410		143.40449	143.40449				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 07/05/2020	Bond Future	102.19298	102.19298		102.04414	102.04414				0.00	0.00	0	3,795.00
I2029	On 06/08/2020	Bond Future	104.05019	104.05019		103.89871	103.89871				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.76148	104.76148		104.60696	104.60696				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	106.66668	106.66668		106.50906	106.50906				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 07/05/2020	Bond Future	101.26318	101.26318		101.27997	101.27997				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	103.10350	103.10350		103.12063	103.12063				0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future			103.71998		103.71998		103.73713	103.73713			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			105.60629		105.60629		105.62358	105.62358			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 07/05/2020	Bond Future			118.06072		118.06072		117.58216	117.58216			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future			118.51868		118.51868		118.03165	118.03165			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.62537		120.62537		120.12915	120.12915			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			121.10657		121.10657		120.60105	120.60105			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
I2046	On 07/05/2020	Bond Future			108.02289		108.02289		108.04110	108.04110			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			109.98612		109.98612		110.00472	110.00472			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.15243		110.15243		110.17109	110.17109			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			112.15549		112.15549		112.17424	112.17424			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 07/05/2020	Bond Future			111.97541		111.97541		111.88388	111.88388			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			112.13745		112.13745		112.04452	112.04452			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.13075		114.13075		114.03587	114.03587			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			114.29350		114.29350		114.19647	114.19647			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 07/05/2020	Index Future			264.13900		264.13900		263.95700	263.95700			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future			268.88800		268.88800		268.70300	268.70300			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			273.72000		273.72000		273.53200	273.53200			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			278.69900		278.69900		278.50700	278.50700			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.01026		116.67111		8.04852	116.46271		5.65	0.00	1,750,066.65	15	85,113.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,534.85000		1.53485	1,663.85000	1.66385	1,534.850	1,534.850	5.61	0.57	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	375.77000		0.37577	424.58000	0.42458	375.770	375.770	6.04	0.20	1,232,014.41	52	23,172.00
R186	On 06/08/2020	Bond Future			8.05361		113.45977		8.09390	113.24778		5.77	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,340.89000		1.34089	1,427.33000	1.42733	1,340.890	1,340.890	5.90	0.40	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.09962		115.44994		8.14217	115.23387		5.47	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,476.77000		1.47677	1,356.83000	1.35683	1,476.770	1,476.770	5.31	0.41	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,793.19000		2.79319	2,645.93000	2.64593	2,793.190	2,793.190	5.51	0.60	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	515.77000		0.51577	505.69000	0.50569	515.770	515.770	6.18	0.16	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.14656		112.22096		8.19158	112.00073		5.61	0.00	0.00	0	0.00
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 07/05/2020	Bond Future			309.29657		309.29657		309.26753	309.26753			0.00	0.00	0	2,507.00

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R197	On 06/08/2020	Bond Future			307.15576		307.15576		307.12647	307.12647			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.61511		312.61511		312.58431	312.58431			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			310.33656		310.33656		310.30441	310.30441			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 07/05/2020	Bond Future			229.08995		229.08995		229.12878	229.12878			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			229.13052		229.13052		229.17047	229.17047			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			233.20344		233.20344		233.24315	233.24315			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			233.21468		233.21468		233.25442	233.25442			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.54569		104.57111		6.60435	104.42046		2.05	0.00	0.00	0	67,970.00
R2023	On 06/08/2020	Bond Future			6.46655		106.44600		6.53149	106.29278		1.96	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.38635		104.38455		6.45903	104.22831		1.88	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.27660		106.25912		6.35910	106.09982		1.73	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 07/05/2020	Bond Future			8.94009		96.19878		8.98386	95.93001		8.64	0.00	17,411,979.18	181	76,153.00
R2030	On 07/05/2020	Bond Future	8.45	Call	408.06000		0.40806		358.01000	0.35801	408.060	8.10	0.21	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,251.72000		1.25172		1,139.93000	1.13993	1,251.720	8.51	0.45	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	9.19	Put	909.14000		0.90914		1,009.77000	1.00977	909.140	8.82	0.34	0.00	0	7,750.00
R2030	On 06/08/2020	Bond Future			9.00972		93.91421		9.05525	93.64074		8.97	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	754.47000		0.75447		0.00000	0.00000	754.470	8.47	0.24	18,262,924.12	800	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,847.01000		1.84701		0.00000	0.00000	1,847.010	8.87	0.45	33,778,128.82	800	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,343.20000		1.34320		0.00000	0.00000	1,343.200	9.38	0.33	23,419,813.37	800	800.00
R2030	On 05/11/2020	Bond Future			9.07723		95.56145		9.12461	95.28285		8.50	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	643.04000		0.64304		554.36000	0.55436	643.040	7.89	0.19	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	992.61000		0.99261		876.56000	0.87656	992.610	8.06	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,026.66000		1.02666		908.23000	0.90823	1,026.660	8.07	0.27	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,347.94000		1.34794		1,207.59000	1.20759	1,347.940	8.19	0.32	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,795.72000		1.79572		1,632.07000	1.63207	1,795.720	8.33	0.39	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,100.12000		2.10012		1,923.19000	1.92319	2,100.120	8.40	0.44	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,126.59000		2.12659		1,948.59000	1.94859	2,126.590	8.41	0.44	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,608.31000		2.60831		2,412.79000	2.41279	2,608.310	8.52	0.50	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,638.42000		2.63842		2,441.92000	2.44192	2,638.420	8.53	0.50	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,244.51000		3.24451		3,030.64000	3.03064	3,244.510	8.67	0.57	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,590.13000		1.59013		1,626.46000	1.62646	1,590.130	9.06	0.32	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,232.40000		1.23240		1,256.28000	1.25628	1,232.400	9.37	0.26	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	987.50000		0.98750		1,005.30000	1.00530	987.500	9.54	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	643.68000		0.64368		652.16000	0.65216	643.680	9.54	0.15	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	556.47000		0.55647		562.77000	0.56277	556.470	9.54	0.14	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.14764		93.27040		9.19702	92.98656		8.80	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,288.92000		1.28892		0.00000	0.00000	1,288.920	8.24	0.29	21,386,359.20	800	800.00
R2030	On 04/02/2021	Bond Future	8.86	Call	2,383.21000		2.38321		0.00000	0.00000	2,383.210	8.56	0.43	32,364,275.20	800	800.00

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R2030	On 04/02/2021	Bond Future	10.20	Put	1,271.75000		1.27175		0.00000	0.00000	1,271.750	9.68	0.23	17,572,492.53	800	800.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.36520		93.03464		9.40396	92.77567		10.18	0.00	0.00	0	84,906.00
R2032	On 07/05/2020	Bond Future	9.00	Call	695.09000		0.69509		632.12000	0.63212	695.090	9.49	0.28	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,193.68000		1.19368		1,100.43000	1.10043	1,193.680	9.81	0.41	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,500.67000		1.50067		1,391.53000	1.39153	1,500.670	9.95	0.47	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,222.88000		2.22288		2,082.18000	2.08218	2,222.880	10.18	0.59	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.44056		94.70269		9.48072	94.43925		10.27	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	891.05000		0.89105		0.00000	0.00000	891.050	9.52	0.25	19,055,482.83	800	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	2,135.56000		2.13556		0.00000	0.00000	2,135.560	10.08	0.45	34,369,686.07	800	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	1,465.47000		1.46547		0.00000	0.00000	1,465.470	10.72	0.32	23,983,042.95	800	800.00
R2032	On 05/11/2020	Bond Future			9.51883		92.20595		9.56052	91.93753		10.07	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,499.57000		1.49957		1,398.64000	1.39864	1,499.570	9.60	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,911.30000		1.91130		1,794.93000	1.79493	1,911.300	9.75	0.38	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,870.52000		2.87052		2,724.89000	2.72489	2,870.520	10.02	0.49	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,444.18000		3.44418		3,283.65000	3.28365	3,444.180	10.16	0.55	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	613.44000		0.61344		640.04000	0.64004	613.440	11.25	0.13	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	539.33000		0.53933		563.01000	0.56301	539.330	11.25	0.12	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			9.59960		93.86149		9.64289	93.58804		10.03	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	1,495.19000		1.49519		0.00000	0.00000	1,495.190	9.38	0.29	21,815,573.44	800	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	2,700.68000		2.70068		0.00000	0.00000	2,700.680	9.73	0.43	32,505,276.29	800	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	1,278.73000		1.27873		0.00000	0.00000	1,278.730	11.02	0.21	15,927,969.69	800	800.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.79808		94.61552		9.85246	94.21840		11.36	0.00	0.00	0	118,150.00
R2035	On 07/05/2020	Bond Future	9.11	Call	287.28000		0.28728		241.47000	0.24147	287.280	10.20	0.13	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	378.54000		0.37854		321.27000	0.32127	378.540	10.36	0.16	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,167.09000		1.16709		1,033.92000	1.03392	1,167.090	11.08	0.36	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,814.09000		1.81409		1,634.50000	1.63450	1,814.090	11.36	0.48	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,925.13000		1.92513		1,738.38000	1.73838	1,925.130	11.40	0.50	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,197.70000		2.19770		1,994.32000	1.99432	2,197.700	11.50	0.54	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	465.10000		0.46510		534.38000	0.53438	465.100	12.88	0.15	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	326.92000		0.32692		378.51000	0.37851	326.920	13.27	0.11	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.87834		96.31189		9.93460	95.90776		11.52	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	355.51000		0.35551		312.14000	0.31214	355.510	10.18	0.11	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	613.90000		0.61390		545.84000	0.54584	613.900	10.18	0.18	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	762.17000		0.76217		681.55000	0.68155	762.170	10.32	0.21	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	2,243.66000		2.24366		2,069.61000	2.06961	2,243.660	11.16	0.43	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	1,499.15000		1.49915		1,616.31000	1.61631	1,499.150	12.09	0.29	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			9.96446		93.50226		10.02271	93.09076		11.29	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.05517		95.18126		10.11556	94.76216		11.27	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	3,931.45000		3.93145		4,116.89000	4.11689	3,931.450	11.37	0.46	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,740.71000		1.74071		1,834.46000	1.83446	1,740.710	12.34	0.24	0.00	0	650.00

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
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.99368		90.33697		10.05320	89.90334		12.12	0.00	2,981,120.01	33	68,429.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,060.11000		1.06011		926.93000	0.92693	1,060.110	11.64	0.34	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,041.61000		2.04161		1,833.60000	1.83360	2,041.610	12.12	0.51	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.08045		87.69673		10.14201	87.25544		12.90	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.16421		89.23478		10.22784	88.78546		12.07	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.25163		86.57961		10.31749	86.12197		12.66	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 07/05/2020	Bond Future			10.14452		92.81530		10.19376	92.43221		12.58	0.00	0.00	0	48,848.00
R2040	On 07/05/2020	Bond Future	9.50	Call	342.35000		0.34235		294.87000	0.29487	342.350	10.99	0.14	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,091.76000		1.09176		976.33000	0.97633	1,091.760	11.86	0.33	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,578.39000		1.57839		1,430.46000	1.43046	1,578.390	12.19	0.43	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,147.31000		2.14731		1,964.70000	1.96470	2,147.310	12.42	0.51	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.23238		89.96886		10.28329	89.57901		13.43	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	1,157.31000		1.15731		0.00000	0.00000	1,157.310	12.43	0.26	18,860,986.21	800	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	2,655.12000		2.65512		0.00000	0.00000	2,655.120	13.21	0.46	32,853,691.90	800	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,726.07000		1.72607		0.00000	0.00000	1,726.070	14.25	0.30	21,457,750.40	800	800.00
R2040	On 05/11/2020	Bond Future			10.31705		91.54678		10.36966	91.14978		12.56	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,340.70000		1.34070		1,239.18000	1.23918	1,340.700	11.71	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,918.82000		1.91882		1,788.40000	1.78840	1,918.820	12.01	0.33	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,740.77000		2.74077		2,575.46000	2.57546	2,740.770	12.31	0.42	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,555.02000		3.55502		3,360.35000	3.36035	3,555.020	12.54	0.49	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,233.93000		1.23393		1,312.45000	1.31245	1,233.930	14.01	0.19	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	966.11000		0.96611		1,031.00000	1.03100	966.110	14.01	0.16	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.40539		88.68271		10.45983	88.27830		13.22	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,910.89000		1.91089		0.00000	0.00000	1,910.890	12.38	0.30	21,191,284.80	800	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	3,353.12000		3.35312		0.00000	0.00000	3,353.120	12.84	0.44	30,937,775.43	800	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,520.42000		1.52042		0.00000	0.00000	1,520.420	14.47	0.20	14,362,915.16	800	800.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			10.19194		89.61589		10.26678	89.02568		13.26	0.00	0.00	0	78,059.00
R2044	On 07/05/2020	Bond Future	9.26	Call	105.38000		0.10538		78.70000	0.07870	105.380	11.27	0.05	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	146.00000		0.14600		110.77000	0.11077	146.000	11.37	0.07	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	243.45000		0.24345		189.34000	0.18934	243.450	11.52	0.11	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,168.04000		1.16804		984.29000	0.98429	1,168.040	12.65	0.34	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,357.91000		1.35791		1,153.67000	1.15367	1,357.910	12.79	0.38	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,391.13000		1.39113		1,183.45000	1.18345	1,391.130	12.81	0.39	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	689.78000		0.68978		824.33000	0.82433	689.780	14.39	0.20	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	464.46000		0.46446		561.76000	0.56176	464.460	14.92	0.14	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	407.38000		0.40738		494.16000	0.49416	407.380	15.10	0.13	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.27666		86.83738		10.35400	86.23665		14.17	0.00	0.00	0	500.00

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
R2044	On 06/08/2020	Bond Future	9.01	Call	292.73000	0.29273		243.84000	0.24384	292.730	12.51	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	678.61000	0.67861		580.16000	0.58016	678.610	12.72	0.17	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,307.11000	1.30711		1,145.79000	1.14579	1,307.110	13.29	0.28	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,249.88000	2.24988		2,017.05000	2.01705	2,249.880	13.82	0.41	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,603.67000	1.60367		1,775.34000	1.77534	1,603.670	15.34	0.27	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,346.42000	1.34642		1,494.19000	1.49419	1,346.420	15.69	0.24	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.35814	88.36031		10.43798	87.74880		13.26	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	399.11000	0.39911		340.46000	0.34046	399.110	12.01	0.10	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	859.55000	0.85955		749.23000	0.74923	859.550	12.01	0.18	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	933.66000	0.93366		815.79000	0.81579	933.660	12.01	0.20	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,737.37000	1.73737		1,552.41000	1.55241	1,737.370	12.32	0.31	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,485.28000	2.48528		2,247.42000	2.24742	2,485.280	12.66	0.39	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,651.42000	2.65142		2,403.03000	2.40303	2,651.420	12.72	0.41	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	2,718.86000	2.71886		2,466.38000	2.46638	2,718.860	12.75	0.42	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	1,982.37000	1.98237		2,159.87000	2.15987	1,982.370	14.00	0.29	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,790.60000	1.79060		1,953.66000	1.95366	1,790.600	14.19	0.26	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,481.48000	1.48148		1,620.08000	1.62008	1,481.480	14.58	0.22	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,417.42000	1.41742		1,550.76000	1.55076	1,417.420	14.67	0.21	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.44299	85.56417		10.52552	84.94147		13.97	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	2,088.80000	2.08880		1,896.54000	1.89654	2,088.800	13.17	0.31	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	5,253.47000	5.25347		5,573.01000	5.57301	5,253.470	13.79	0.51	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	3,385.12000	3.38512		3,618.59000	3.61859	3,385.120	14.31	0.38	0.00	0	405.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 07/05/2020	Bond Future			10.20118	88.39332		10.27077	87.83155		13.69	0.00	0.00	0	91,010.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	598.67000	0.59867		493.81000	0.49381	598.670	12.50	0.21	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	2,222.55000	2.22255		2,517.28000	2.51728	2,222.550	13.61	0.49	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	878.71000	0.87871		1,031.36000	1.03136	878.710	14.58	0.24	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.27929	89.97813		10.35113	89.40638		13.93	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	275.59000	0.27559		231.89000	0.23189	275.590	12.29	0.08	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	502.26000	0.50226		429.55000	0.42955	502.260	12.29	0.14	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.36181	87.12074		10.43600	86.53876		13.70	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			10.44823	88.68518		10.52496	88.09245		13.72	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 07/05/2020	Bond Future			6.36249	101.09378		6.35764	101.09791		0.44	0.00	0.00	0	15,984.00	
R208	On 06/08/2020	Bond Future			6.02415	102.90636		6.01715	102.91067		0.37	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			5.27745	101.30962		5.26684	101.31369		0.24	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	

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
R209	On 07/05/2020	Bond Future		9.86611	71.98995		9.92015	71.65426		12.90	0.00	0.00	0	67,923.00
R209	On 06/08/2020	Bond Future		9.94268	73.28075		9.99843	72.93906		12.98	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future		10.02129	71.41620		10.07883	71.06832		12.91	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future		10.10195	72.69848		10.16137	72.34417		12.92	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 07/05/2020	Bond Future		188.18542	188.18542		188.22033	188.22033			0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future		191.60551	191.60551		191.64116	191.64116			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		192.29994	192.29994		192.33555	192.33555			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future		195.79696	195.79696		195.83276	195.83276			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 07/05/2020	Bond Future		165.07172	165.07172		164.96052	164.96052			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future		165.78614	165.78614		165.67302	165.67302			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.73291	168.73291		168.61722	168.61722			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future		169.48208	169.48208		169.36384	169.36384			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 07/05/2020	Bond Future		9.16728	86.71934		9.21101	86.45336		9.73	0.00	0.00	0	18,714.00
R213	On 06/08/2020	Bond Future		9.23385	88.27416		9.27917	88.00350		9.72	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future		9.30712	86.27411		9.35416	85.99839		9.62	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future		9.38438	87.82338		9.43326	87.54254		9.58	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 07/05/2020	Bond Future		10.07327	70.40131		10.12726	70.05243		14.01	0.00	28,794,135.79	409	16,582.00
R214	On 07/05/2020	Bond Future	9.31	Call	210.73000	0.21073	194.10000	0.19410	210.730	12.41	0.11	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,274.90000	1.27490	1,197.36000	1.19736	1,274.900	13.45	0.42	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	586.18000	0.58618	734.58000	0.73458	586.180	14.80	0.21	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.14768	71.66351		10.20332	71.30849		14.16	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future		10.22651	69.62552		10.28390	69.26400		14.05	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future		10.30893	70.87579		10.36818	70.50759		14.06	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>											487,663,411.44	15,100	1 309 853.00
<b>Grand Total:</b>											487,663,411.44	15,100	1 309 853.00