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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2020

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	90.71000	90.71000		90.70000	90.70000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	728.30800	728.30800		728.24900	728.24900			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	736.00900	736.00900		735.98300	735.98300			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	744.52900	744.52900		744.50500	744.50500			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	753.33600	753.33600		753.32600	753.32600			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	796.16100	796.16100		796.51400	796.51400			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	804.58000	804.58000		804.97300	804.97300			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	813.89300	813.89300		814.29400	814.29400			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	823.52100	823.52100		823.94100	823.94100			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	697.03100	697.03100		698.22000	698.22000			0.00	0.00	0	213.00
ALBI	On 05/11/2020	Index Future	704.40200	704.40200		705.63500	705.63500			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	712.55500	712.55500		713.80500	713.80500			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	720.98500	720.98500		722.26200	722.26200			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 06/08/2020	Bond Future			12.04316		73.47616	12.01039	73.64231				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			12.31278		70.47171	12.27795	70.64276				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.58943		71.28922	12.55300	71.46243				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			12.87046		68.35666	12.83214	68.53313				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 06/08/2020	Bond Future			12.43472		73.16571	12.38661	73.43457				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.69507		69.67435	12.64410	69.94920				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			12.95407		70.48357	12.90068	70.76176				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			13.22769		67.06016	13.17143	67.34287				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 06/08/2020	GOVI			688.61400		688.61400	689.75800	689.75800				0.00	0.00	0	1,021.00
GOVI	On 05/11/2020	GOVI			695.89600		695.89600	697.08300	697.08300				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			703.95100		703.95100	705.15400	705.15400				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			712.27800		712.27800	713.50800	713.50800				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			136.93452		136.93452	136.72748	136.72748				0.00	0.00	0	6,043.00
I2025	On 05/11/2020	Bond Future			138.40261		138.40261	138.19936	138.19936				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			138.53392		138.53392	138.32876	138.32876				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			140.20687		140.20687	140.00161	140.00161				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 06/08/2020	Bond Future			97.95317		97.95317	97.85700	97.85700				0.00	0.00	0	5,012.00
I2029	On 05/11/2020	Bond Future			97.88031		97.88031	97.78736	97.78736				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			99.03835		99.03835	98.94460	98.94460				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			99.09654		99.09654	99.00343	99.00343				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 06/08/2020	Bond Future			92.13321		92.13321	91.75826	91.75826				0.00	0.00	0	12,378.00
I2033	On 05/11/2020	Bond Future			91.92393		91.92393	91.54896	91.54896				0.00	0.00	0	0.00

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I2033	On 04/02/2021	Bond Future			93.01134		93.01134		92.63219	92.63219			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			92.92011		92.92011		92.53798	92.53798			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 06/08/2020	Bond Future			102.66324		102.66324		102.05860	102.05860			0.00	0.00	0	10,802.00
I2038	On 05/11/2020	Bond Future			103.76392		103.76392		103.15723	103.15723			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			103.29744		103.29744		102.68388	102.68388			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			104.54509		104.54509		103.92593	103.92593			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 06/08/2020	Bond Future			91.77754		91.77754		91.79301	91.79301			0.00	0.00	0	16,357.00
I2046	On 05/11/2020	Bond Future			90.99688		90.99688		91.01660	91.01660			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			92.07380		92.07380		92.09387	92.09387			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			91.39823		91.39823		91.42012	91.42012			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 06/08/2020	Bond Future			91.60713		91.60713		91.62253	91.62253			0.00	0.00	0	17,165.00
I2050	On 05/11/2020	Bond Future			92.58912		92.58912		92.60885	92.60885			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			91.79686		91.79686		91.81700	91.81700			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			92.90554		92.90554		92.92752	92.92752			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 06/08/2020	Index Future			248.20000		248.20000		247.95300	247.95300			0.00	0.00	0	1,207.00
IGOV	On 05/11/2020	Index Future			250.88600		250.88600		250.64800	250.64800			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			253.85100		253.85100		253.61000	253.61000			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			256.91400		256.91400		256.67500	256.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future			3.85500		96.14500		3.86500	96.13500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future			3.65500		96.34500		3.67500	96.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future			3.61500		96.38500		3.63500	96.36500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future			3.53500		96.46500		3.52500	96.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future			3.52500		96.47500		3.51500	96.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future			3.53500		96.46500		3.52500	96.47500			0.00	0.00	0	30.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future			3.56000		96.44000		3.56000	96.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future			3.74000		96.26000		3.73000	96.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.77500		96.22500		3.72500	96.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			4.03000		95.97000		4.10000	95.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.11500		95.88500		4.10500	95.89500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.60500		95.39500		4.61500	95.38500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.74958		115.07608		7.75118	115.06750		9.12	0.00	0.00	0	73,122.00
R186	On 06/08/2020	Bond Future	7.45	Call	408.92000		0.40892		424.65000	0.42465	408.920	8.80	0.27	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	2,030.62000		2.03062		2,054.93000	2.05493	2,030.620	8.80	0.73	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	510.74000		0.51074		533.15000	0.53315	510.740	9.12	0.30	0.00	0	15,177.00

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R186	On 06/08/2020	Bond Future	8.00	Call	1,844.17000		1.84417	1,858.00000	1.85800	1,844.170	9.12	0.70	0.00	0	900.00	
R186	On 06/08/2020	Bond Future	9.00	Call	6,474.44000		6.47444	6,467.80000	6.46780	6,474.440	10.04	0.99	0.00	0	900.00	
R186	On 05/11/2020	Bond Future			7.93683		116.28154	7.93754	116.27789		10.17	0.00	0.00	0	0.00	
R186	On 05/11/2020	Bond Future	7.00	Call	862.16000		0.86216	869.98000	0.86998	862.160	9.92	0.23	0.00	0	1,200.00	
R186	On 05/11/2020	Bond Future	7.84	Call	2,367.83000		2.36783	2,377.46000	2.37746	2,367.830	10.05	0.48	0.00	0	3,500.00	
R186	On 05/11/2020	Bond Future	8.00	Call	2,776.90000		2.77690	2,786.38000	2.78638	2,776.900	10.09	0.53	0.00	0	1,200.00	
R186	On 05/11/2020	Bond Future	8.34	Call	3,770.86000		3.77086	3,779.48000	3.77948	3,770.860	10.21	0.63	0.00	0	3,500.00	
R186	On 05/11/2020	Bond Future	9.26	Put	621.83000		0.62183	630.03000	0.63003	621.830	10.85	0.16	0.00	0	3,500.00	
R186	On 04/02/2021	Bond Future			8.12088		112.34683	8.12157	112.34345		9.73	0.00	0.00	0	0.00	
R186	On 06/05/2021	Bond Future			8.31792		113.67829	8.31824	113.67679		8.47	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 06/08/2020	Bond Future			306.20860		306.20860	306.08777	306.08777			0.00	0.00	0	2,591.00	
R197	On 05/11/2020	Bond Future			309.49129		309.49129	309.38255	309.38255			0.00	0.00	0	0.00	
R197	On 04/02/2021	Bond Future			305.30856		305.30856	305.19948	305.19948			0.00	0.00	0	0.00	
R197	On 06/05/2021	Bond Future			308.99635		308.99635	308.89123	308.89123			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 06/08/2020	Bond Future			204.48298		204.48298	204.51746	204.51746			0.00	0.00	0	8,040.00	
R202	On 05/11/2020	Bond Future			206.67507		206.67507	206.71889	206.71889			0.00	0.00	0	0.00	
R202	On 04/02/2021	Bond Future			204.95342		204.95342	204.99846	204.99846			0.00	0.00	0	0.00	
R202	On 06/05/2021	Bond Future			207.42882		207.42882	207.47780	207.47780			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 06/08/2020	Bond Future			4.91056		110.20440	4.96211	110.07715		2.42	0.00	16,530,660.00	150	32,030.00	
R2023	On 05/11/2020	Bond Future			4.98714		107.45222	5.04265	107.32832		2.64	0.00	0.00	0	0.00	
R2023	On 04/02/2021	Bond Future			5.03389		108.69788	5.09668	108.57288		2.51	0.00	0.00	0	0.00	
R2023	On 06/05/2021	Bond Future			5.06772		106.07479	5.13872	105.95016		2.29	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 06/08/2020	Bond Future			9.50026		91.02203	9.48709	91.09814		15.06	0.00	31,402,600.35	345	106,756.00	
R2030	On 06/08/2020	Bond Future	8.36	Call	23.63000		0.02363	28.92000	0.02892	23.630	14.10	0.02	0.00	0	800.00	
R2030	On 06/08/2020	Bond Future	8.50	Call	46.16000		0.04616	54.99000	0.05499	46.160	14.10	0.04	0.00	0	323.00	
R2030	On 06/08/2020	Bond Future	8.86	Call	205.02000		0.20502	230.24000	0.23024	205.020	14.16	0.13	0.00	0	800.00	
R2030	On 06/08/2020	Bond Future	9.05	Call	398.47000		0.39847	436.43000	0.43643	398.470	14.30	0.22	0.00	0	450.00	
R2030	On 06/08/2020	Bond Future	9.20	Put	2,389.40000		2.38940	2,362.16000	2.36216	2,389.400	14.46	0.69	0.00	0	2,500.00	
R2030	On 06/08/2020	Bond Future	9.20	Call	633.21000		0.63321	682.08000	0.68208	633.210	14.46	0.31	0.00	0	323.00	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,591.47000		1.59147	1,578.91000	1.57891	1,591.470	14.73	0.55	0.00	0	800.00	
R2030	On 06/08/2020	Bond Future	9.75	Call	2,193.05000		2.19305	2,270.91000	2.27091	2,193.050	15.06	0.67	0.00	0	450.00	
R2030	On 06/08/2020	Bond Future	9.95	Put	457.93000		0.45793	463.36000	0.46336	457.930	15.27	0.22	0.00	0	5,850.00	

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R2030	On 06/08/2020	Bond Future	10.00	Call	3,226.65000		3.22665	3,308.62000	3.30862	3,226.650	15.32	0.80	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.21	Call	4,203.19000		4.20319	4,285.62000	4.28562	4,203.190	15.66	0.88	0.00	0	622.00	
R2030	On 06/08/2020	Bond Future	10.70	Call	6,645.34000		6.64534	6,724.99000	6.72499	6,645.340	16.52	0.97	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.87	Put	26.53000		0.02653	28.91000	0.02891	26.530	16.61	0.02	0.00	0	622.00	
R2030	On 06/08/2020	Bond Future	11.47	Put	1.69000		0.00169	2.00000	0.00200	1.690	16.61	0.00	0.00	0	622.00	
R2030	On 05/11/2020	Bond Future			9.70152		91.97578	9.68707	92.05673		16.86	0.00	0.00	0	500.00	
R2030	On 05/11/2020	Bond Future	8.10	Call	613.67000		0.61367	634.31000	0.63431	613.670	16.26	0.15	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.34	Call	835.80000		0.83580	861.28000	0.86128	835.800	16.26	0.19	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	8.36	Call	856.78000		0.85678	882.68000	0.88268	856.780	16.26	0.19	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,051.64000		1.05164	1,081.26000	1.08126	1,051.640	16.26	0.23	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,321.12000		1.32112	1,355.33000	1.35533	1,321.120	16.26	0.27	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,505.06000		1.50506	1,542.09000	1.54209	1,505.060	16.26	0.30	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,521.17000		1.52117	1,558.44000	1.55844	1,521.170	16.26	0.30	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.03	Call	1,816.55000		1.81655	1,857.89000	1.85789	1,816.550	16.27	0.34	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,835.85000		1.83585	1,877.44000	1.87744	1,835.850	16.28	0.34	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,226.87000		2.22687	2,273.12000	2.27312	2,226.870	16.37	0.39	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,677.71000		3.67771	3,651.87000	3.65187	3,677.710	16.61	0.51	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,998.46000		2.99846	2,977.82000	2.97782	2,998.460	16.77	0.44	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	2,685.74000		2.68574	2,667.57000	2.66757	2,685.740	16.85	0.41	0.00	0	5,000.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,529.00000		2.52900	2,512.09000	2.51209	2,529.000	16.90	0.39	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,930.58000		1.93058	1,918.61000	1.91861	1,930.580	17.17	0.32	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,769.38000		1.76938	1,758.79000	1.75879	1,769.380	17.29	0.30	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.90514		89.03722	9.88999	89.11940		16.36	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,311.88000		1.31188	1,338.47000	1.33847	1,311.880	15.79	0.23	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,323.79000		1.32379	1,350.54000	1.35054	1,323.790	15.79	0.23	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,009.36000		2.00936	2,044.45000	2.04445	2,009.360	15.79	0.31	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,459.32000		2.45932	2,499.03000	2.49903	2,459.320	15.79	0.36	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,561.83000		3.56183	3,537.97000	3.53797	3,561.830	16.33	0.42	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			10.11957		90.09288	10.10344	90.17758		14.12	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	868.34000		0.86834	886.47000	0.88647	868.340	13.44	0.16	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	7,328.97000		7.32897	7,281.19000	7.28119	7,328.970	13.44	0.65	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	5,013.03000		5.01303	4,977.22000	4.97722	5,013.030	13.73	0.51	0.00	0	700.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 06/08/2020	Bond Future			10.36886		88.86905	10.37098	88.85632		17.45	0.00	0.00	0	106,623.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	4.39000		0.00439	5.32000	0.00532	4.390	16.25	0.00	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	51.66000		0.05166	57.59000	0.05759	51.660	16.25	0.04	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,296.38000		3.29638	3,330.12000	3.33012	3,296.380	16.37	0.77	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.58693		85.65556	10.58849	85.64647		20.40	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	754.58000		0.75458	763.13000	0.76313	754.580	19.57	0.16	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	924.54000		0.92454	933.92000	0.93392	924.540	19.57	0.19	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,335.13000		1.33513	1,345.92000	1.34592	1,335.130	19.57	0.25	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,592.10000		1.59210	1,603.47000	1.60347	1,592.100	19.57	0.29	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,797.09000		2.79709	2,816.89000	2.81689	2,797.090	20.39	0.38	0.00	0	3,000.00	

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
R2032	On 05/11/2020	Bond Future	11.08	Put	2,602.09000		2.60209	2,621.51000	2.62151	2,602.090		20.47	0.36	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.80475		86.64934	10.80633	86.64041			19.04	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	1,092.58000		1.09258	1,098.59000	1.09859	1,092.580		18.33	0.18	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,683.87000		1.68387	1,690.88000	1.69088	1,683.870		18.33	0.25	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	4,849.41000		4.84941	4,865.50000	4.86550	4,849.410		18.91	0.47	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			11.03037		83.52934	11.03175	83.52177			17.17	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	3,297.50000		3.29750	3,302.51000	3.30251	3,297.500		16.40	0.41	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	2,203.17000		2.20317	2,212.38000	2.21238	2,203.170		18.31	0.25	0.00	0	736.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future			11.07087		88.27095	11.03259	88.51273			19.54	0.00	0.00	0	105,558.00
R2035	On 06/08/2020	Bond Future	8.75	Call	0.07000		0.00007	0.12000	0.00012	0.070		18.05	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	0.37000		0.00037	0.63000	0.00063	0.370		18.05	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	0.67000		0.00067	1.10000	0.00110	0.670		18.05	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	16.85000		0.01685	23.39000	0.02339	16.850		18.05	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	4,410.35000		4.41035	4,234.89000	4.23489	4,410.350		18.26	0.83	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.29736		84.72194	11.25689	84.96997			22.68	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.52901		85.70436	11.48674	85.95555			21.19	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	11,018.61000		11.01861	10,850.36000	10.85036	11,018.610		20.30	0.72	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	6,616.54000		6.61654	6,494.98000	6.49498	6,616.540		20.64	0.54	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.75969		82.24167	11.71539	82.49723			19.20	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	2,171.98000		2.17198	2,252.35000	2.25235	2,171.980		18.30	0.28	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,961.56000		6.96156	6,833.64000	6.83364	6,961.560		18.59	0.54	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,912.03000		4.91203	4,813.93000	4.81393	4,912.030		19.22	0.42	0.00	0	793.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			11.31038		79.48158	11.27218	79.71867			21.81	0.00	79,481,580.00	1,000	112,827.00
R2037	On 05/11/2020	Bond Future			11.52947		80.31449	11.48914	80.55758			24.16	0.00	0.00	0	276.00
R2037	On 04/02/2021	Bond Future			11.75328		76.99056	11.71120	77.23670			23.82	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,260.57000		1.26057	1,316.34000	1.31634	1,260.570		22.88	0.19	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	11,110.86000		11.11086	10,948.11000	10.94811	11,110.860		22.88	0.71	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,420.92000		2.42092	2,509.88000	2.50988	2,420.920		22.88	0.31	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	8,674.28000		8.67428	8,533.38000	8.53338	8,674.280		22.88	0.63	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	5,009.81000		5.00981	4,915.56000	4.91556	5,009.810		23.72	0.44	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,071.80000		6.07180	6,226.51000	6.22651	6,071.800		23.79	0.57	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,766.08000		1.76608	1,727.87000	1.72787	1,766.080		25.39	0.20	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.98488		77.90376	11.94078	78.15413			20.40	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 06/08/2020	Bond Future			11.55596		80.65042	11.50766	80.96249			22.67	0.00	0.00	0	56,400.00
R2040	On 06/08/2020	Bond Future	9.57	Call	0.90000		0.00090	1.52000	0.00152	0.900		20.87	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	14.07000		0.01407	20.55000	0.02055	14.070		20.87	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	5,442.35000		5.44235	5,191.42000	5.19142	5,442.350		20.92	0.88	0.00	0	800.00

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
R2040	On 06/08/2020	Bond Future	10.85	Put	5,071.77000		5.07177	4,829.98000	4.82998	5,071.770	21.00	0.86	0.00	0	12,496.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	2,916.85000		2.91685	2,751.31000	2.75131	2,916.850	21.76	0.66	0.00	0	517.00	
R2040	On 05/11/2020	Bond Future			11.77712		81.49557	11.72623	81.81451		24.81	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	422.40000		0.42240	459.73000	0.45973	422.400	23.54	0.09	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	577.55000		0.57755	625.21000	0.62521	577.550	23.54	0.12	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	812.62000		0.81262	874.43000	0.87443	812.620	23.54	0.15	0.00	0	2,230.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	1,064.52000		1.06452	1,140.03000	1.14003	1,064.520	23.54	0.19	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.00	Call	2,315.51000		2.31551	2,445.17000	2.44517	2,315.510	23.54	0.35	0.00	0	2,230.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	5,379.88000		5.37988	5,230.04000	5.23004	5,379.880	24.21	0.54	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	4,701.41000		4.70141	4,566.45000	4.56645	4,701.410	24.47	0.49	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			12.00354		77.93508	11.95038	78.25797		24.51	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	880.53000		0.88053	933.06000	0.93306	880.530	23.45	0.14	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	951.33000		0.95133	1,007.11000	1.00711	951.330	23.45	0.15	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,493.34000		1.49334	1,571.83000	1.57183	1,493.340	23.45	0.21	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,719.72000		1.71972	1,806.81000	1.80681	1,719.720	23.45	0.23	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	7,081.98000		7.08198	6,922.44000	6.92244	7,081.980	23.79	0.54	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	6,483.72000		6.48372	6,334.22000	6.33422	6,483.720	23.97	0.51	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			12.23749		78.85958	12.18178	79.18759		21.03	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 06/08/2020	Bond Future			11.71021		76.74842	11.65174	77.11996		23.65	0.00	0.00	0	61,697.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	0.01000		0.00001	0.01000	0.00001	0.010	21.85	0.00	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	0.08000		0.00008	0.16000	0.00016	0.080	21.85	0.00	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	0.63000		0.00063	1.14000	0.00114	0.630	21.85	0.00	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	4.18000		0.00418	6.83000	0.00683	4.180	21.85	0.00	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	5,469.77000		5.46977	5,166.71000	5.16671	5,469.770	21.85	0.88	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	4,506.56000		4.50656	4,232.09000	4.23209	4,506.560	21.96	0.82	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			11.92891		77.55272	11.86739	77.93152		25.96	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	125.37000		0.12537	141.37000	0.14137	125.370	24.72	0.03	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	252.30000		0.25230	280.83000	0.28083	252.300	24.72	0.06	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	272.69000		0.27269	303.09000	0.30309	272.690	24.72	0.06	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	474.92000		0.47492	522.31000	0.52231	474.920	24.72	0.10	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	661.94000		0.66194	723.30000	0.72330	661.940	24.72	0.13	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	705.28000		0.70528	769.70000	0.76970	705.280	24.72	0.14	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	723.20000		0.72320	788.88000	0.78888	723.200	24.72	0.14	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	7,827.40000		7.82740	7,593.08000	7.59308	7,827.400	24.72	0.67	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	7,290.95000		7.29095	7,066.34000	7.06634	7,290.950	24.72	0.65	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	6,364.98000		6.36498	6,159.57000	6.15957	6,364.980	24.88	0.60	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	6,162.33000		6.16233	5,961.53000	5.96153	6,162.330	24.94	0.59	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			12.15308		74.07166	12.08876	74.45506		25.64	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	905.51000		0.90551	968.39000	0.96839	905.510	24.58	0.14	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	14,266.56000		14.26656	13,980.12000	13.98012	14,266.560	24.58	0.78	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	11,014.38000		11.01438	10,762.83000	10.76283	11,014.380	24.58	0.69	0.00	0	405.00	
R2044	On 06/05/2021	Bond Future			12.38451		74.95036	12.31707	75.33961		21.93	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
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			11.63802	80.19830	11.57937	80.57896			22.87	0.00	0.00	0	111,984.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000	0.00000	0.01000	0.00001	0.000		21.05	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	0.04000	0.00004	0.08000	0.00008	0.040		21.05	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	32.40000	0.03240	47.10000	0.04710	32.400		21.05	0.02	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	227.74000	0.22774	293.97000	0.29397	227.740		21.05	0.11	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	495.64000	0.49564	609.40000	0.60940	495.640		21.18	0.21	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	2,363.72000	2.36372	2,635.80000	2.63580	2,363.720		22.56	0.60	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	4,302.69000	4.30269	4,639.05000	4.63905	4,302.690		23.29	0.80	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	6,792.41000	6.79241	7,159.92000	7.15992	6,792.410		24.60	0.92	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.85427	76.62774	11.79249	77.01578			26.43	0.00	0.00	0	250.00
R2048	On 05/11/2020	Bond Future	10.00	Call	718.38000	0.71838	785.03000	0.78503	718.380		25.08	0.14	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	2,157.28000	2.15728	2,304.91000	2.30491	2,157.280		25.08	0.33	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			12.07592	77.51638	12.01125	77.90915			24.60	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.29595	74.01986	12.22814	74.41859			22.34	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 06/08/2020	Bond Future			3.43060	104.52960	3.42453	104.53346			0.30	0.00	104,529.60	1	22,723.00
R208	On 05/11/2020	Bond Future			2.88989	102.23370	2.86839	102.24209			0.22	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 06/08/2020	Bond Future			10.95353	67.43712	10.92011	67.61892			22.15	0.00	1,348,742.40	20	59,872.00
R209	On 05/11/2020	Bond Future			11.15294	65.00381	11.11771	65.19043			26.17	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.35128	65.75801	11.31467	65.94698			24.18	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.55496	63.39577	11.51672	63.58804			22.24	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 06/08/2020	Bond Future			182.21592	182.21592	182.24926	182.24926				0.00	0.00	0	1,957.00
R210	On 05/11/2020	Bond Future			181.49457	181.49457	181.53617	181.53617				0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			183.64197	183.64197	183.68466	183.68466				0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			183.14972	183.14972	183.19605	183.19605				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



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
R212		On 06/08/2020	Bond Future	165.55428	165.55428	165.46918	165.46918			0.00	0.00	0	7,008.00
R212		On 05/11/2020	Bond Future	167.32926	167.32926	167.25051	167.25051			0.00	0.00	0	0.00
R212		On 04/02/2021	Bond Future	167.01426	167.01426	166.93514	166.93514			0.00	0.00	0	0.00
R212		On 06/05/2021	Bond Future	169.03132	169.03132	168.95416	168.95416			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 06/08/2020	Bond Future	9.93431	84.21455	9.92613	84.26047		16.59	0.00	84,214,550.00	1,000	16,142.00
R213		On 05/11/2020	Bond Future	10.13873	81.56820	10.12957	81.61814		19.44	0.00	0.00	0	0.00
R213		On 04/02/2021	Bond Future	10.34624	82.51389	10.33664	82.56469		18.03	0.00	0.00	0	0.00
R213		On 06/05/2021	Bond Future	10.55386	79.95929	10.54360	80.01203		16.36	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 06/08/2020	Bond Future	11.21720	65.31841	11.16854	65.58633		23.50	0.00	0.00	0	19,898.00
R214		On 05/11/2020	Bond Future	11.41315	62.72617	11.36209	62.99962		27.80	0.00	0.00	0	0.00
R214		On 04/02/2021	Bond Future	11.61228	63.45353	11.55912	63.73032		25.63	0.00	0.00	0	0.00
R214		On 06/05/2021	Bond Future	11.80919	60.92556	11.75371	61.20674		23.62	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
<b>Total for Derivatives :</b>											<b>213,082,662.35</b>	<b>2,516</b>	<b>1 285 214.00</b>
<b>Grand Total:</b>											<b>213,082,662.35</b>	<b>2,516</b>	<b>1 285 214.00</b>