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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/02/2020

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	94.59000	94.59000		94.35000	94.35000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	700.79900	700.79900		710.34400	710.34400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	713.28900	713.28900		723.00400	723.00400			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	726.06800	726.06800		735.95700	735.95700			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	739.29200	739.29200		749.36000	749.36000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	804.08700	804.08700		820.54800	820.54800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	818.41800	818.41800		835.17300	835.17300			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	833.08000	833.08000		850.13500	850.13500			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	848.25300	848.25300		865.61800	865.61800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	715.62000	715.62000		728.97100	728.97100			0.00	0.00	0	206.00
ALBI	On 06/08/2020	Index Future	728.37400	728.37400		741.96300	741.96300			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	741.42300	741.42300		755.25500	755.25500			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	754.92700	754.92700		769.01100	769.01100			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
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	11.08048	76.51128		10.80961	78.05876				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.20862	77.88963		10.92758	79.46508				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.34150	75.47842		11.04999	77.08172				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.48141	76.85278		11.17862	78.48528				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	11.41550	77.07743		11.17015	78.67947				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.54021	78.46615		11.28588	80.09711				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.66839	75.59315		11.40465	77.25298				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.79875	76.96945		11.52524	78.65945				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	707.48900	707.48900		720.77700	720.77700				0.00	0.00	0	1,176.00
GOVI	On 06/08/2020	GOVI	720.09900	720.09900		733.62300	733.62300				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	732.99900	732.99900		746.76600	746.76600				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	746.34900	746.34900		760.36600	760.36600				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	137.69712	137.69712		138.46080	138.46080				0.00	0.00	0	2,047.00
I2025	On 06/08/2020	Bond Future	138.71152	138.71152		139.48915	139.48915				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.20175	141.20175		141.99324	141.99324				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.28284	142.28284		143.08885	143.08885				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	101.48924	101.48924		101.98922	101.98922				0.00	0.00	0	3,806.00
I2029	On 06/08/2020	Bond Future	103.34250	103.34250		103.85168	103.85168				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.05947	104.05947		104.57763	104.57763				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	105.97805	105.97805		106.50570	106.50570				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	101.06148	101.06148		101.28753	101.28753				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.90680	102.90680		103.13721	103.13721				0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future			103.53802		103.53802		103.77243	103.77243			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			105.44697		105.44697		105.68562	105.68562			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			116.86865		116.86865		117.77536	117.77536			0.00	0.00	0	10,887.00
I2038	On 06/08/2020	Bond Future			117.31533		117.31533		118.23857	118.23857			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			119.42136		119.42136		120.36113	120.36113			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			119.91056		119.91056		120.86762	120.86762			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			107.12287		107.12287		107.60304	107.60304			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			109.07902		109.07902		109.56798	109.56798			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.24859		109.24859		109.74612	109.74612			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			111.26268		111.26268		111.76950	111.76950			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			109.99519		109.99519		111.94156	111.94156			0.00	100,975,584.42	918	12,736.00
I2050	On 06/08/2020	Bond Future			110.13086		110.13086		112.11290	112.11290			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			112.10810		112.10810		114.12551	114.12551			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			112.26195		112.26195		114.31656	114.31656			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			262.44200		262.44200		263.83400	263.83400			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future			267.18300		267.18300		268.60000	268.60000			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			272.03300		272.03300		273.47500	273.47500			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			277.04800		277.04800		278.51700	278.51700			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.13995		115.96668		7.84419	117.58141		5.61	0.00	12,756,334.80	110	85,387.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,924.03000		1.92403	1,003.11000	1.00311	1,924.030	1,924.030	5.71	0.67	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	516.44000		0.51644	187.89000	0.18789	516.440	516.440	6.27	0.27	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			8.18840		112.75254		7.87676	114.39638		5.62	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,554.05000		1.55405	960.79000	0.96079	1,554.050	1,554.050	5.75	0.46	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.23775		114.75044		7.90922	116.42336		5.29	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,150.22000		1.15022	1,877.35000	1.87735	1,150.220	1,150.220	5.23	0.35	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,339.35000		2.33935	3,379.05000	3.37905	2,339.350	2,339.350	5.47	0.55	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	559.08000		0.55908	359.86000	0.35986	559.080	559.080	5.98	0.18	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.28669		111.53729		7.93957	113.24067		5.40	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			309.54329		309.54329		309.55228	309.55228			0.00	0.00	0	2,507.00

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R197	On 06/08/2020	Bond Future			307.43340		307.43340		307.44286	307.44286			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.95251		312.95251		312.96181	312.96181			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			310.75779		310.75779		310.76718	310.76718			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			227.42986		227.42986		228.40494	228.40494			0.00	4,321,167.34	19	8,502.00
R202	On 06/08/2020	Bond Future			227.45969		227.45969		228.45303	228.45303			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			231.54332		231.54332		232.55421	232.55421			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			231.58194		231.58194		232.61129	232.61129			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			6.48972		104.71511		6.31188	105.17432		2.12	0.00	0.00	0	67,917.00
R2023	On 06/08/2020	Bond Future			6.40074		106.60156		6.20369	107.06912		2.00	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.30430		104.56131		6.08433	105.03708		1.75	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.17002		106.46541		5.92082	106.94981		1.60	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			9.12305		95.08197		8.80977	97.00502		8.51	0.00	0.00	0	75,961.00
R2030	On 07/05/2020	Bond Future	8.45	Call	192.44000		0.19244		537.58000	0.53758	192.440	8.23	0.12	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	749.16000		0.74916		1,568.33000	1.56833	749.160	8.61	0.33	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	2,422.36000		2.42236		1,318.48000	1.31848	2,422.360	8.61	0.67	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.90	Put	2,222.95000		2.22295		1,182.68000	1.18268	2,222.950	8.67	0.64	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			9.19878		92.78545		8.87275	94.74322		8.69	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	466.37000		0.46637		931.25000	0.93125	466.370	8.40	0.17	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,306.66000		1.30666		2,188.37000	2.18837	1,306.660	8.78	0.37	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,701.43000		1.70143		1,041.78000	1.04178	1,701.430	9.42	0.40	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			9.27089		94.42949		8.93205	96.42191		8.22	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	383.66000		0.38366		792.41000	0.79241	383.660	7.62	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	636.15000		0.63615		1,200.79000	1.20079	636.150	7.78	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	661.69000		0.66169		1,240.13000	1.24013	661.690	7.80	0.20	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	907.22000		0.90722		1,608.24000	1.60824	907.220	7.91	0.25	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,266.00000		1.26600		2,114.06000	2.11406	1,266.000	8.05	0.32	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,517.59000		1.51759		2,454.09000	2.45409	1,517.590	8.12	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,539.72000		1.53972		2,483.55000	2.48355	1,539.720	8.13	0.37	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,948.30000		1.94830		3,015.78000	3.01578	1,948.300	8.24	0.43	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,974.25000		1.97425		3,048.84000	3.04884	1,974.250	8.25	0.43	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,502.37000		2.50237		3,709.97000	3.70997	2,502.370	8.38	0.50	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,849.96000		1.84996		1,293.39000	1.29339	1,849.960	8.77	0.37	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,426.23000		1.42623		989.38000	0.98938	1,426.230	9.07	0.30	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,138.96000		1.13896		783.20000	0.78320	1,138.960	9.24	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	740.69000		0.74069		496.50000	0.49650	740.690	9.24	0.18	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	639.44000		0.63944		425.22000	0.42522	639.440	9.24	0.16	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.34514		92.14187		8.99233	94.17051		8.51	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	929.55000		0.92955		1,533.28000	1.53328	929.550	8.11	0.23	0.00	0	800.00

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R2030	On 04/02/2021	Bond Future	8.86	Call	1,843.90000		1.84390	2,756.75000	2.75675	1,843.900	8.43	0.37	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,443.28000		1.44328	1,045.63000	1.04563	1,443.280	9.42	0.27	0.00	0	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			9.53160		91.92990	9.22427	93.98468		9.93	0.00	10,847,728.20	118	84,004.00	
R2032	On 07/05/2020	Bond Future	8.82	Call	186.14000		0.18614	518.20000	0.51820	186.140	9.33	0.11	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.00	Call	383.62000		0.38362	919.46000	0.91946	383.620	9.64	0.19	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.17	Call	662.49000		0.66249	1,427.97000	1.42797	662.490	9.84	0.28	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	723.10000		0.72310	1,530.94000	1.53094	723.100	9.87	0.30	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	951.95000		0.95195	1,897.75000	1.89775	951.950	9.99	0.36	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	1,534.07000		1.53407	2,739.41000	2.73941	1,534.070	10.25	0.49	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	1,618.12000		1.61812	814.27000	0.81427	1,618.120	10.32	0.49	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			9.61187		93.58611	9.29325	95.67792		9.84	0.00	0.00	0	300.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	576.13000		0.57613	1,109.61000	1.10961	576.130	9.39	0.19	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	1,554.65000		1.55465	2,543.58000	2.54358	1,554.650	9.88	0.38	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	1,765.74000		1.76574	1,126.80000	1.12680	1,765.740	10.65	0.37	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			9.69387		91.08612	9.36360	93.21493		9.62	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,070.92000		1.07092	1,804.71000	1.80471	1,070.920	9.38	0.26	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,406.63000		1.40663	2,272.66000	2.27266	1,406.630	9.51	0.32	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	2,225.89000		2.22589	3,343.19000	3.34319	2,225.890	9.77	0.43	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,744.57000		2.74457	3,973.02000	3.97302	2,744.570	9.94	0.49	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	655.89000		0.65589	465.29000	0.46529	655.890	10.77	0.15	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	574.01000		0.57401	405.66000	0.40566	574.010	10.77	0.13	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			9.77753		92.74467	9.43488	94.91225		9.58	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,085.85000		1.08585	1,785.59000	1.78559	1,085.850	9.11	0.24	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	2,106.34000		2.10634	3,137.22000	3.13722	2,106.340	9.45	0.38	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	1,358.91000		1.35891	1,041.30000	1.04130	1,358.910	10.54	0.23	0.00	0	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			9.91765		93.74559	9.64168	95.77163		11.00	0.00	0.00	0	118,227.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	128.62000		0.12862	409.70000	0.40970	128.620	9.86	0.07	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	180.19000		0.18019	532.11000	0.53211	180.190	9.99	0.10	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	732.76000		0.73276	1,536.82000	1.53682	732.760	10.72	0.28	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,254.31000		1.25431	2,321.08000	2.32108	1,254.310	11.00	0.40	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	1,347.94000		1.34794	2,452.91000	2.45291	1,347.940	11.04	0.42	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	1,581.83000		1.58183	2,773.63000	2.77363	1,581.830	11.14	0.47	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	493.42000		0.49342	258.50000	0.25850	493.420	12.57	0.17	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	335.19000		0.33519	173.14000	0.17314	335.190	12.94	0.12	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.00095		95.43445	9.71539	97.49709		10.96	0.00	0.00	0	410.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	188.44000		0.18844	473.66000	0.47366	188.440	9.63	0.07	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	410.62000		0.41062	803.01000	0.80301	410.620	10.01	0.13	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	523.59000		0.52359	985.24000	0.98524	523.590	10.14	0.16	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	1,740.23000		1.74023	2,724.27000	2.72427	1,740.230	10.88	0.38	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	1,657.24000		1.65724	1,126.14000	1.12614	1,657.240	11.93	0.32	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
R2035	On 05/11/2020	Bond Future			10.08898		92.62586		9.79359	94.72495		10.71	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.18080		94.31252		9.87480	96.44981		10.69	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	4,076.21000		4.07621		3,335.25000	3.33525	4,076.210	10.79	0.49	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,738.00000		1.73800		1,417.87000	1.41787	1,738.000	11.75	0.25	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.11287		89.47184		9.83185	91.53247		11.74	0.00	101,282,122.88	1,132	70,348.00
R2037	On 07/05/2020	Bond Future	9.70	Call	703.38000		0.70338		1,417.53000	1.41753	703.380	11.67	0.26	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	1,509.72000		1.50972		2,609.00000	2.60900	1,509.720	12.13	0.44	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.20269		86.82372		9.91202	88.92148		12.26	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.28826		88.36203		9.98808	90.49690		11.45	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.37673		85.71342		10.06630	87.88716		12.00	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			10.20209		92.36765		9.95704	94.29785		12.18	0.00	29,557,648.00	320	47,815.00
R2040	On 07/05/2020	Bond Future	9.50	Call	245.08000		0.24508		540.42000	0.54042	245.080	11.22	0.11	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	856.85000		0.85685		1,560.88000	1.56088	856.850	11.95	0.29	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,275.37000		1.27537		2,180.58000	2.18058	1,275.370	12.18	0.38	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	1,798.10000		1.79810		2,883.14000	2.88314	1,798.100	12.42	0.48	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.29088		89.52111		10.03754	91.48608		12.76	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	937.19000		0.93719		1,538.56000	1.53856	937.190	12.19	0.23	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	2,286.56000		2.28656		3,325.29000	3.32529	2,286.560	12.85	0.43	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,743.04000		1.74304		1,253.50000	1.25350	1,743.040	14.07	0.31	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.37532		91.10724		10.11383	93.10698		11.92	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,109.76000		1.10976		1,737.58000	1.73758	1,109.760	11.40	0.23	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,627.66000		1.62766		2,428.08000	2.42808	1,627.660	11.66	0.30	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,382.75000		2.38275		3,386.03000	3.38603	2,382.750	11.92	0.39	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,157.58000		3.15758		4,315.05000	4.31505	3,157.580	12.15	0.47	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,130.08000		1.13008		919.27000	0.91927	1,130.080	13.35	0.19	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	869.31000		0.86931		706.33000	0.70633	869.310	13.35	0.16	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.46256		88.25809		10.19229	90.29428		12.54	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,614.68000		1.61468		2,387.49000	2.38749	1,614.680	11.95	0.27	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	2,963.72000		2.96372		4,048.53000	4.04853	2,963.720	12.39	0.41	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,394.48000		1.39448		1,186.78000	1.18678	1,394.480	13.78	0.20	0.00	0	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			10.28054		88.91789		10.02534	90.95415		12.87	0.00	3,289,961.93	37	77,626.00
R2044	On 07/05/2020	Bond Future	9.26	Call	51.90000		0.05190		162.85000	0.16285	51.900	11.29	0.03	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	78.18000		0.07818		223.10000	0.22310	78.180	11.45	0.04	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	146.90000		0.14690		364.51000	0.36451	146.900	11.73	0.07	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	847.59000		0.84759		1,582.49000	1.58249	847.590	12.72	0.28	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,001.27000		1.00127		1,819.24000	1.81924	1,001.270	12.82	0.32	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,028.36000		1.02836		1,860.34000	1.86034	1,028.360	12.84	0.33	0.00	0	100.00

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 07/05/2020	Bond Future	10.81	Put	769.31000	0.76931		390.38000	0.39038	769.310	14.69	0.23	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	504.85000	0.50485		248.53000	0.24853	504.850	15.15	0.16	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	424.61000	0.42461		214.09000	0.21409	424.610	15.15	0.14	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.36724	86.13451		10.10357	88.20754		13.49	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	162.58000	0.16258		400.45000	0.40045	162.580	11.86	0.06	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	491.41000	0.49141		897.05000	0.89705	491.410	12.52	0.14	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,006.97000	1.00697		1,663.46000	1.66346	1,006.970	13.03	0.24	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	1,817.91000	1.81791		2,771.10000	2.77110	1,817.910	13.46	0.36	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,690.15000	1.69015		1,197.17000	1.19717	1,690.150	15.19	0.29	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,376.14000	1.37614		992.87000	0.99287	1,376.140	15.34	0.25	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.44958	87.66056		10.17761	89.77028		12.60	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	243.89000	0.24389		529.07000	0.52907	243.890	11.36	0.07	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	598.24000	0.59824		1,107.54000	1.10754	598.240	11.42	0.15	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	669.84000	0.66984		1,198.96000	1.19896	669.840	11.49	0.16	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,400.79000	1.40079		2,159.87000	2.15987	1,400.790	12.01	0.27	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,063.70000	2.06370		3,023.60000	3.02360	2,063.700	12.31	0.36	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,213.03000	2.21303		3,213.03000	3.21303	2,213.030	12.37	0.38	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	2,273.73000	2.27373		3,289.77000	3.28977	2,273.730	12.39	0.38	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	2,067.18000	2.06718		1,559.53000	1.55953	2,067.180	13.77	0.30	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,865.67000	1.86567		1,400.95000	1.40095	1,865.670	13.97	0.28	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,483.54000	1.48354		1,148.10000	1.14810	1,483.540	14.12	0.23	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,396.02000	1.39602		1,096.16000	1.09616	1,396.020	14.12	0.22	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.53453	84.87394		10.25364	87.02205		13.27	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,708.96000	1.70896		2,532.16000	2.53216	1,708.960	12.73	0.28	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	5,401.29000	5.40129		4,488.06000	4.48806	5,401.290	13.31	0.54	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	3,475.59000	3.47559		2,820.40000	2.82040	3,475.590	13.94	0.40	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			10.27478	87.79938		10.03509	89.76026		13.30	0.00	13,169,907.00	150	91,425.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	426.25000	0.42625		851.41000	0.85141	426.250	12.72	0.17	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	2,401.57000	2.40157		1,507.38000	1.50738	2,401.570	13.65	0.53	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	953.88000	0.95388		513.74000	0.51374	953.880	14.89	0.27	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.35433	89.38107		10.10694	91.37735		13.28	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	158.12000	0.15812		378.34000	0.37834	158.120	11.66	0.06	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	368.13000	0.36813		675.96000	0.67596	368.130	12.13	0.11	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.43731	86.52855		10.18205	88.56012		13.04	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			10.52343	88.10420		10.25972	90.17274		13.08	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			5.87449	101.51060		5.84091	101.53939		0.44	0.00	50,044,725.80	493	17,142.00	
R208	On 06/08/2020	Bond Future			5.32497	103.33939		5.27775	103.36876		0.35	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.08678	101.76835		4.00975	101.79818		0.19	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 07/05/2020	Bond Future			9.96533		71.37535		9.69494	73.06850		12.70	0.00	82,795,406.00	1,160	69,065.00
R209	On 06/08/2020	Bond Future			10.04405		72.66122		9.76513	74.38491		12.57	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			10.12374		70.79851		9.83610	72.55271		12.43	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.20466		72.08765		9.90786	73.87377		12.43	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			187.30820		187.30820		188.38864	188.38864			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			190.72855		190.72855		191.82883	191.82883			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			191.44108		191.44108		192.56096	192.56096			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			194.97058		194.97058		196.11112	196.11112			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			165.18506		165.18506		165.25207	165.25207			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.91582		165.91582		165.98415	165.98415			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.89440		168.89440		168.96382	168.96382			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.68881		169.68881		169.75942	169.75942			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			9.32927		85.73950		9.03226	87.54755		9.60	0.00	0.00	0	18,251.00
R213	On 06/08/2020	Bond Future			9.40056		87.28410		9.09264	89.12479		9.43	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.47737		85.28174		9.15815	87.15507		9.32	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.55740		86.83472		9.22595	88.74208		9.27	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			10.15736		69.85914		9.91277	71.45512		13.78	0.00	40,588,160.34	581	17,353.00
R214	On 07/05/2020	Bond Future	9.31	Call	122.53000		0.12253		303.16000	0.30316	122.530	12.43	0.07	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	986.52000		0.98652		1,669.87000	1.66987	986.520	13.64	0.36	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	665.12000		0.66512		338.58000	0.33858	665.120	15.28	0.24	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.23342		71.11764		9.98134	72.74240		13.70	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.31292		69.08234		10.05320	70.73583		13.51	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.39527		70.34029		10.12737	72.02388		13.51	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

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/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 :											449,628,746.71	5,038	1 326 424.00
Grand Total:											449,628,746.71	5,038	1 326 424.00