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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2020

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	94.56000	94.56000		94.60000	94.60000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	706.39400	706.39400		705.12900	705.12900			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	718.92300	718.92300		717.63700	717.63700			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	731.67700	731.67700		730.36600	730.36600			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	744.82100	744.82100		743.48600	743.48600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	815.16900	815.16900		813.43900	813.43900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	829.62800	829.62800		827.86700	827.86700			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	844.34500	844.34500		842.55200	842.55200			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	859.51300	859.51300		857.68700	857.68700			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	723.54400	723.54400		720.89000	720.89000			0.00	0.00	0	211.00
ALBI	On 06/08/2020	Index Future	736.37800	736.37800		733.67700	733.67700			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	749.44100	749.44100		746.69100	746.69100			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	762.90400	762.90400		760.10500	760.10500			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	10.94341	77.28875		11.00673	76.92818				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.06757	78.67449		11.13327	78.30745				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.19764	76.26358		11.26581	75.89006				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.33553	77.63299		11.40637	77.25267				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	11.28802	77.90288		11.34613	77.52477				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.40910	79.29967		11.46934	78.91480				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.53461	76.42749		11.59711	76.03577				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.66313	77.79950		11.72798	77.40066				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	715.54500	715.54500		712.96400	712.96400				0.00	0.00	0	1,177.00
GOVI	On 06/08/2020	GOVI	728.23600	728.23600		725.61000	725.61000				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	741.15500	741.15500		738.48100	738.48100				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	754.46900	754.46900		751.74700	751.74700				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.85755	138.85755		138.86670	138.86670				0.00	0.00	0	2,047.00
I2025	On 06/08/2020	Bond Future	139.88104	139.88104		139.89041	139.89041				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.36757	142.36757		142.37701	142.37701				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.43464	143.43464		143.44410	143.44410				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	102.18660	102.18660		102.19298	102.19298				0.00	0.00	0	3,795.00
I2029	On 06/08/2020	Bond Future	104.04375	104.04375		104.05019	104.05019				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.75504	104.75504		104.76148	104.76148				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	106.66018	106.66018		106.66668	106.66668				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	101.31423	101.31423		101.26318	101.26318				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	103.15546	103.15546		103.10350	103.10350				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
I2033	On 05/11/2020	Bond Future			103.77298		103.77298		103.71998	103.71998			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			105.66034		105.66034		105.60629	105.60629			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			118.05416		118.05416		118.06072	118.06072			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future			118.51198		118.51198		118.51868	118.51868			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.61867		120.61867		120.62537	120.62537			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			121.09986		121.09986		121.10657	121.10657			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			108.01676		108.01676		108.02289	108.02289			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			109.97998		109.97998		109.98612	109.98612			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.14627		110.14627		110.15243	110.15243			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			112.14930		112.14930		112.15549	112.15549			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			112.40861		112.40861		111.97541	111.97541			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			112.57871		112.57871		112.13745	112.13745			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.57976		114.57976		114.13075	114.13075			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			114.75091		114.75091		114.29350	114.29350			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			264.20800		264.20800		264.13900	264.13900			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future			268.95900		268.95900		268.88800	268.88800			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			273.79200		273.79200		273.72000	273.72000			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			278.77300		278.77300		278.69900	278.69900			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.97318		116.87355		8.01026	116.67111		5.65	0.00	0.00	0	85,113.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,413.64000		1.41364		1,534.85000	1.53485	1,413.640	5.61	0.55	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	330.81000		0.33081		375.77000	0.37577	330.810	6.04	0.18	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			8.01454		113.66584		8.05361	113.45977		5.77	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,254.58000		1.25458		1,340.89000	1.34089	1,254.580	5.90	0.38	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.05841		115.65972		8.09962	115.44994		5.47	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,560.06000		1.56006		1,476.77000	1.47677	1,560.060	5.31	0.42	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,916.43000		2.91643		2,793.19000	2.79319	2,916.430	5.51	0.61	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	480.54000		0.48054		515.77000	0.51577	480.540	6.18	0.15	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.10299		112.43462		8.14656	112.22096		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			309.27109		309.27109		309.29657	309.29657			0.00	0.00	0	2,507.00

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R197	On 06/08/2020	Bond Future			307.12971		307.12971		307.15576	307.15576			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.58899		312.58899		312.61511	312.61511			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			310.31023		310.31023		310.33656	310.33656			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			228.83140		228.83140		229.08995	229.08995			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			228.86731		228.86731		229.13052	229.13052			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			232.93565		232.93565		233.20344	233.20344			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			232.94239		232.94239		233.21468	233.21468			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			6.46493		104.77897		6.54569	104.57111		2.05	0.00	209,557,940.00	2,000	67,970.00
R2023	On 06/08/2020	Bond Future			6.37708		106.65756		6.46655	106.44600		1.96	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.28640		104.59992		6.38635	104.38455		1.88	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.16328		106.47847		6.27660	106.25912		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			8.91347		96.36274		8.94009	96.19878		8.64	0.00	29,390,635.70	305	75,848.00
R2030	On 07/05/2020	Bond Future	8.45	Call	435.95000		0.43595		408.06000	0.40806	435.950	8.10	0.22	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,317.14000		1.31714		1,251.72000	1.25172	1,317.140	8.51	0.47	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	9.19	Put	845.48000		0.84548		909.14000	0.90914	845.480	8.82	0.32	0.00	0	7,750.00
R2030	On 06/08/2020	Bond Future			8.98202		94.08110		9.00972	93.91421		8.97	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	790.64000		0.79064		754.47000	0.75447	790.640	8.47	0.25	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,916.19000		1.91619		1,847.01000	1.84701	1,916.190	8.87	0.46	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,282.73000		1.28273		1,343.20000	1.34320	1,282.730	9.38	0.32	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			9.04844		95.73127		9.07723	95.56145		8.50	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	672.43000		0.67243		643.04000	0.64304	672.430	7.89	0.20	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,033.56000		1.03356		992.61000	0.99261	1,033.560	8.06	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,068.65000		1.06865		1,026.66000	1.02666	1,068.650	8.07	0.28	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,399.14000		1.39914		1,347.94000	1.34794	1,399.140	8.19	0.33	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,858.33000		1.85833		1,795.72000	1.79572	1,858.330	8.33	0.40	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,169.74000		2.16974		2,100.12000	2.10012	2,169.740	8.40	0.45	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,196.79000		2.19679		2,126.59000	2.12659	2,196.790	8.41	0.45	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,688.47000		2.68847		2,608.31000	2.60831	2,688.470	8.52	0.51	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,719.16000		2.71916		2,638.42000	2.63842	2,719.160	8.53	0.51	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,336.08000		3.33608		3,244.51000	3.24451	3,336.080	8.67	0.58	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,531.36000		1.53136		1,590.13000	1.59013	1,531.360	9.06	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,184.31000		1.18431		1,232.40000	1.23240	1,184.310	9.37	0.25	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	947.06000		0.94706		987.50000	0.98750	947.060	9.54	0.21	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	614.43000		0.61443		643.68000	0.64368	614.430	9.54	0.15	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	530.35000		0.53035		556.47000	0.55647	530.350	9.54	0.13	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.11764		93.44340		9.14764	93.27040		8.80	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,335.32000		1.33532		1,288.92000	1.28892	1,335.320	8.24	0.29	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.86	Call	2,454.36000		2.45436		2,383.21000	2.38321	2,454.360	8.56	0.44	0.00	0	800.00

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R2030	On 04/02/2021	Bond Future	10.20	Put	1,227.93000		1.22793	1,271.75000	1.27175	1,227.930	9.68	0.23	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			9.31796		93.35161	9.36520	93.03464		10.18	0.00	0.00	0	84,906.00	
R2032	On 07/05/2020	Bond Future	9.00	Call	779.08000		0.77908	695.09000	0.69509	779.080	9.49	0.31	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	1,316.02000		1.31602	1,193.68000	1.19368	1,316.020	9.81	0.43	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	1,642.83000		1.64283	1,500.67000	1.50067	1,642.830	9.95	0.50	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	2,403.77000		2.40377	2,222.88000	2.22288	2,403.770	10.18	0.62	0.00	0	7,500.00	
R2032	On 06/08/2020	Bond Future			9.39159		95.02533	9.44056	94.70269		10.27	0.00	0.00	0	300.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	968.78000		0.96878	891.05000	0.89105	968.780	9.52	0.27	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	2,277.17000		2.27717	2,135.56000	2.13556	2,277.170	10.08	0.47	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	1,359.20000		1.35920	1,465.47000	1.46547	1,359.200	10.72	0.30	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			9.46805		92.53436	9.51883	92.20595		10.07	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,602.53000		1.60253	1,499.57000	1.49957	1,602.530	9.60	0.34	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	2,032.81000		2.03281	1,911.30000	1.91130	2,032.810	9.75	0.40	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	3,028.47000		3.02847	2,870.52000	2.87052	3,028.470	10.02	0.51	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	3,620.37000		3.62037	3,444.18000	3.44418	3,620.370	10.16	0.56	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	567.47000		0.56747	613.44000	0.61344	567.470	11.25	0.13	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	497.87000		0.49787	539.33000	0.53933	497.870	11.25	0.11	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			9.54691		94.19582	9.59960	93.86149		10.03	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,589.97000		1.58997	1,495.19000	1.49519	1,589.970	9.38	0.30	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	2,842.39000		2.84239	2,700.68000	2.70068	2,842.390	9.73	0.45	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	1,205.69000		1.20569	1,278.73000	1.27873	1,205.690	11.02	0.20	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			9.73544		95.07606	9.79808	94.61552		11.36	0.00	0.00	0	118,150.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	346.05000		0.34605	287.28000	0.28728	346.050	10.20	0.15	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	451.10000		0.45110	378.54000	0.37854	451.100	10.36	0.19	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	1,330.33000		1.33033	1,167.09000	1.16709	1,330.330	11.08	0.40	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,031.86000		2.03186	1,814.09000	1.81409	2,031.860	11.36	0.52	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,151.01000		2.15101	1,925.13000	1.92513	2,151.010	11.40	0.54	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	2,442.30000		2.44230	2,197.70000	2.19770	2,442.300	11.50	0.58	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	390.57000		0.39057	465.10000	0.46510	390.570	12.88	0.13	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	271.80000		0.27180	326.92000	0.32692	271.800	13.27	0.10	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.81352		96.78072	9.87834	96.31189		11.52	0.00	0.00	0	410.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	407.58000		0.40758	355.51000	0.35551	407.580	10.18	0.13	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	695.34000		0.69534	613.90000	0.61390	695.340	10.18	0.19	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	857.76000		0.85776	762.17000	0.76217	857.760	10.32	0.23	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	2,444.07000		2.44407	2,243.66000	2.24366	2,444.070	11.16	0.46	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	1,360.43000		1.36043	1,499.15000	1.49915	1,360.430	12.09	0.27	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			9.89739		93.97940	9.96446	93.50226		11.29	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			9.98567		95.66706	10.05517	95.18126		11.27	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,708.47000		3.70847	3,931.45000	3.93145	3,708.470	11.37	0.44	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	1,621.80000		1.62180	1,740.71000	1.74071	1,621.800	12.34	0.23	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			9.93617		90.75904		9.99368	90.33697		12.12	0.00	61,716,147.20	680	69,109.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,197.72000		1.19772		1,060.11000	1.06011	1,197.720	11.64	0.37	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,252.93000		2.25293		2,041.61000	2.04161	2,252.930	12.12	0.55	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.02097		88.12633		10.08045	87.69673		12.90	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.10276		89.67203		10.16421	89.23478		12.07	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.18806		87.02481		10.25163	86.57961		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			10.07160		93.38740		10.14452	92.81530		12.58	0.00	0.00	0	48,848.00
R2040	On 07/05/2020	Bond Future	9.50	Call	425.48000		0.42548		342.35000	0.34235	425.480	10.99	0.17	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,282.40000		1.28240		1,091.76000	1.09176	1,282.400	11.86	0.38	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,820.55000		1.82055		1,578.39000	1.57839	1,820.550	12.19	0.47	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,440.29000		2.44029		2,147.31000	2.14731	2,440.290	12.42	0.56	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.15698		90.55123		10.23238	89.96886		13.43	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	1,309.43000		1.30943		1,157.31000	1.15731	1,309.430	12.43	0.29	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	2,919.50000		2.91950		2,655.12000	2.65512	2,919.500	13.21	0.48	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,551.02000		1.55102		1,726.07000	1.72607	1,551.020	14.25	0.27	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.23920		92.13942		10.31705	91.54678		12.56	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,494.14000		1.49414		1,340.70000	1.34070	1,494.140	11.71	0.28	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,115.47000		2.11547		1,918.82000	1.91882	2,115.470	12.01	0.35	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,989.47000		2.98947		2,740.77000	2.74077	2,989.470	12.31	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,847.48000		3.84748		3,555.02000	3.55502	3,847.480	12.54	0.52	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,117.60000		1.11760		1,233.93000	1.23393	1,117.600	14.01	0.18	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	870.07000		0.87007		966.11000	0.96611	870.070	14.01	0.15	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.32490		89.28603		10.40539	88.68271		13.22	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	2,091.20000		2.09120		1,910.89000	1.91089	2,091.200	12.38	0.32	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	3,615.84000		3.61584		3,353.12000	3.35312	3,615.840	12.84	0.46	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,397.96000		1.39796		1,520.42000	1.52042	1,397.960	14.47	0.19	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			10.12937		90.11452		10.19194	89.61589		13.26	0.00	3,965,038.88	44	78,081.00
R2044	On 07/05/2020	Bond Future	9.26	Call	131.67000		0.13167		105.38000	0.10538	131.670	11.27	0.07	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	180.55000		0.18055		146.00000	0.14600	180.550	11.37	0.09	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	296.04000		0.29604		243.45000	0.24345	296.040	11.52	0.13	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,335.55000		1.33555		1,168.04000	1.16804	1,335.550	12.65	0.38	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,543.11000		1.54311		1,357.91000	1.35791	1,543.110	12.79	0.42	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,579.30000		1.57930		1,391.13000	1.39113	1,579.300	12.81	0.42	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	585.44000		0.58544		689.78000	0.68978	585.440	14.39	0.18	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	389.64000		0.38964		464.46000	0.46446	389.640	14.92	0.12	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	340.53000		0.34053		407.38000	0.40738	340.530	15.10	0.11	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.21201		87.34495		10.27666	86.83738		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	336.74000		0.33674		292.73000	0.29273	336.740	12.51	0.10	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	765.56000		0.76556		678.61000	0.67861	765.560	12.72	0.19	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,447.15000		1.44715		1,307.11000	1.30711	1,447.150	13.29	0.30	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,452.21000		2.45221		2,249.88000	2.24988	2,452.210	13.82	0.43	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,461.17000		1.46117		1,603.67000	1.60367	1,461.170	15.34	0.25	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,223.13000		1.22313		1,346.42000	1.34642	1,223.130	15.69	0.22	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.29143		88.87688		10.35814	88.36031		13.26	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	449.36000		0.44936		399.11000	0.39911	449.360	12.01	0.11	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	953.88000		0.95388		859.55000	0.85955	953.880	12.01	0.20	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	1,034.40000		1.03440		933.66000	0.93366	1,034.400	12.01	0.21	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,896.55000		1.89655		1,737.37000	1.73737	1,896.550	12.32	0.33	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,687.47000		2.68747		2,485.28000	2.48528	2,687.470	12.66	0.42	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,862.22000		2.86222		2,651.42000	2.65142	2,862.220	12.72	0.43	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	2,933.09000		2.93309		2,718.86000	2.71886	2,933.090	12.75	0.44	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	1,832.35000		1.83235		1,982.37000	1.98237	1,832.350	14.00	0.27	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	1,652.68000		1.65268		1,790.60000	1.79060	1,652.680	14.19	0.25	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,364.02000		1.36402		1,481.48000	1.48148	1,364.020	14.58	0.21	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,304.37000		1.30437		1,417.42000	1.41742	1,304.370	14.67	0.20	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			10.37406		86.09014		10.44299	85.56417		13.97	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	2,252.39000		2.25239		2,088.80000	2.08880	2,252.390	13.17	0.33	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	4,981.66000		4.98166		5,253.47000	5.25347	4,981.660	13.79	0.50	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	3,185.70000		3.18570		3,385.12000	3.38512	3,185.700	14.31	0.36	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			10.13868		88.90333		10.20118	88.39332		13.69	0.00	1,778,066.60	20	91,020.00
R2048	On 07/05/2020	Bond Future	9.69	Call	704.17000		0.70417		598.67000	0.59867	704.170	12.50	0.24	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	1,968.64000		1.96864		2,222.55000	2.22255	1,968.640	13.61	0.45	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	750.91000		0.75091		878.71000	0.87871	750.910	14.58	0.21	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.21478		90.49725		10.27929	89.97813		13.93	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	317.73000		0.31773		275.59000	0.27559	317.730	12.29	0.09	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	571.92000		0.57192		502.26000	0.50226	571.920	12.29	0.15	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.29522		87.64907		10.36181	87.12074		13.70	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			10.37941		89.22303		10.44823	88.68518		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			6.19605		101.23564		6.36249	101.09378		0.44	0.00	0.00	0	15,984.00
R208	On 06/08/2020	Bond Future			5.79046		103.05072		6.02415	102.90636		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			4.89471		101.45663		5.27745	101.30962		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			9.80364		72.38088		9.86611	71.98995		12.90	0.00	0.00	0	67,923.00
R209	On 06/08/2020	Bond Future			9.87825		73.67861		9.94268	73.28075		12.98	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			9.95482		71.82114		10.02129	71.41620		12.91	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.03335		73.11071		10.10195	72.69848		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			188.17383		188.17383		188.18542	188.18542			0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future			191.59363		191.59363		191.60551	191.60551			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.28802		192.28802		192.29994	192.29994			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			195.78503		195.78503		195.79696	195.79696			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			165.05714		165.05714		165.07172	165.07172			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.77124		165.77124		165.78614	165.78614			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.71794		168.71794		168.73291	168.73291			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.46698		169.46698		169.48208	169.48208			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			9.12527		86.97590		9.16728	86.71934		9.73	0.00	0.00	0	18,714.00
R213	On 06/08/2020	Bond Future			9.19030		88.53531		9.23385	88.27416		9.72	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.26196		86.53991		9.30712	86.27411		9.62	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.33747		88.09406		9.38438	87.82338		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			10.01601		70.77438		10.07327	70.40131		14.01	0.00	0.00	0	16,582.00
R214	On 07/05/2020	Bond Future	9.31	Call	249.86000		0.24986		210.73000	0.21073	249.860	12.41	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,425.14000		1.42514		1,274.90000	1.27490	1,425.140	13.45	0.45	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	504.11000		0.50411		586.18000	0.58618	504.110	14.80	0.19	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.08866		72.04329		10.14768	71.66351		14.16	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.16568		70.01203		10.22651	69.62552		14.05	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.24617		71.26924		10.30893	70.87579		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>											306,407,828.38	3,049	1 310 260.00
<b>Grand Total:</b>											306,407,828.38	3,049	1 310 260.00