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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/02/2020

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	94.50000	94.50000		94.56000	94.56000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	707.61900	707.61900		706.39400	706.39400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	720.16900	720.16900		718.92300	718.92300			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	732.94500	732.94500		731.67700	731.67700			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	746.11300	746.11300		744.82100	744.82100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	817.57100	817.57100		815.16900	815.16900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	832.07200	832.07200		829.62800	829.62800			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	846.83300	846.83300		844.34500	844.34500			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	862.04700	862.04700		859.51300	859.51300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	726.06900	726.06900		723.54400	723.54400			0.00	0.00	0	211.00
ALBI	On 06/08/2020	Index Future	738.94700	738.94700		736.37800	736.37800			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	752.05700	752.05700		749.44100	749.44100			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	765.56700	765.56700		762.90400	762.90400			0.00	0.00	0	0.00

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E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.89045	77.59221		10.94341	77.28875				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.01263	78.98337		11.06757	78.67449				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.14063	76.57799		11.19764	76.26358				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.27630	77.95310		11.33553	77.63299				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	11.22997	78.28372		11.28802	77.90288				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.34893	79.68735		11.40910	79.29967				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.47219	76.82211		11.53461	76.42749				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.59839	78.20122		11.66313	77.79950				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	718.01900	718.01900		715.54500	715.54500				0.00	0.00	0	1,177.00
GOVI	On 06/08/2020	GOVI	730.75500	730.75500		728.23600	728.23600				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	743.71800	743.71800		741.15500	741.15500				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	757.07900	757.07900		754.46900	754.46900				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.84835	138.84835		138.85755	138.85755				0.00	0.00	0	2,047.00
I2025	On 06/08/2020	Bond Future	139.87162	139.87162		139.88104	139.88104				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.35819	142.35819		142.36757	142.36757				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.42519	143.42519		143.43464	143.43464				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	102.13838	102.13838		102.18660	102.18660				0.00	0.00	0	3,795.00
I2029	On 06/08/2020	Bond Future	103.99463	103.99463		104.04375	104.04375				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.70510	104.70510		104.75504	104.75504				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	106.60947	106.60947		106.66018	106.66018				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	101.30856	101.30856		101.31423	101.31423				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	103.14971	103.14971		103.15546	103.15546				0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future			103.76726		103.76726		103.77298	103.77298			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			105.65454		105.65454		105.66034	105.66034			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			117.88136		117.88136		118.05416	118.05416			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future			118.33616		118.33616		118.51198	118.51198			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.43978		120.43978		120.61867	120.61867			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			120.91775		120.91775		121.09986	121.09986			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			108.20460		108.20460		108.01676	108.01676			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			110.17117		110.17117		109.97998	109.97998			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.34097		110.34097		110.14627	110.14627			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			112.34787		112.34787		112.14930	112.14930			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			112.40229		112.40229		112.40861	112.40861			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			112.57238		112.57238		112.57871	112.57871			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.57340		114.57340		114.57976	114.57976			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			114.74451		114.74451		114.75091	114.75091			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			264.23400		264.23400		264.20800	264.20800			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future			268.98400		268.98400		268.95900	268.95900			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			273.81900		273.81900		273.79200	273.79200			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			278.80000		278.80000		278.77300	278.77300			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.93614		117.07624		7.97318	116.87355		5.65	0.00	777,269,157.36	6,639	85,030.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,297.49000		1.29749	1,413.64000	1.41364	1,297.490		5.61	0.52	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	289.77000		0.28977	330.81000	0.33081	289.770		6.04	0.17	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			7.97552		113.87212		8.01454	113.66584		5.77	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,171.86000		1.17186	1,254.58000	1.25458	1,171.860		5.90	0.37	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.01725		115.86974		8.05841	115.65972		5.47	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,646.70000		1.64670	1,560.06000	1.56006	1,646.700		5.31	0.44	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,043.03000		3.04303	2,916.43000	2.91643	3,043.030		5.51	0.63	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	447.18000		0.44718	480.54000	0.48054	447.180		6.18	0.14	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.05948		112.64851		8.10299	112.43462		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			309.14058		309.14058		309.27109	309.27109			0.00	0.00	0	2,507.00

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R197	On 06/08/2020	Bond Future			306.99676		306.99676		307.12971	307.12971			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.45412		312.45412		312.58899	312.58899			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			310.17314		310.17314		310.31023	310.31023			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			229.06391		229.06391		228.83140	228.83140			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			229.10397		229.10397		228.86731	228.86731			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			233.17681		233.17681		232.93565	232.93565			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			233.18795		233.18795		232.94239	232.94239			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			6.40054		104.94507		6.46493	104.77897		2.05	0.00	0.00	0	67,970.00
R2023	On 06/08/2020	Bond Future			6.30576		106.82660		6.37708	106.65756		1.96	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.20671		104.77204		6.28640	104.59992		1.88	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.07295		106.65375		6.16328	106.47847		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			8.86623		96.65462		8.91347	96.36274		8.64	0.00	820,017,796.08	8,484	73,715.00
R2030	On 07/05/2020	Bond Future	8.45	Call	495.51000		0.49551		435.95000	0.43595	495.510	8.10	0.24	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,447.95000		1.44795		1,317.14000	1.31714	1,447.950	8.51	0.50	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	9.19	Put	745.85000		0.74585		845.48000	0.84548	745.850	8.82	0.30	0.00	0	7,750.00
R2030	On 06/08/2020	Bond Future			8.93287		94.37817		8.98202	94.08110		8.97	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	862.68000		0.86268		790.64000	0.79064	862.680	8.47	0.27	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	2,049.23000		2.04923		1,916.19000	1.91619	2,049.230	8.87	0.48	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,184.39000		1.18439		1,282.73000	1.28273	1,184.390	9.38	0.30	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			8.99734		96.03368		9.04844	95.73127		8.50	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	730.24000		0.73024		672.43000	0.67243	730.240	7.89	0.21	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,113.08000		1.11308		1,033.56000	1.03356	1,113.080	8.06	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,150.11000		1.15011		1,068.65000	1.06865	1,150.110	8.07	0.29	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,497.65000		1.49765		1,399.14000	1.39914	1,497.650	8.19	0.35	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,977.72000		1.97772		1,858.33000	1.85833	1,977.720	8.33	0.42	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,301.81000		2.30181		2,169.74000	2.16974	2,301.810	8.40	0.46	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,329.93000		2.32993		2,196.79000	2.19679	2,329.930	8.41	0.47	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,839.43000		2.83943		2,688.47000	2.68847	2,839.430	8.52	0.53	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,871.16000		2.87116		2,719.16000	2.71916	2,871.160	8.53	0.53	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,507.33000		3.50733		3,336.08000	3.33608	3,507.330	8.67	0.59	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,434.21000		1.43421		1,531.36000	1.53136	1,434.210	9.06	0.30	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,105.52000		1.10552		1,184.31000	1.18431	1,105.520	9.37	0.24	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	881.29000		0.88129		947.06000	0.94706	881.290	9.54	0.20	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	567.43000		0.56743		614.43000	0.61443	567.430	9.54	0.14	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	488.54000		0.48854		530.35000	0.53035	488.540	9.54	0.12	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.06443		93.75125		9.11764	93.44340		8.80	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,423.98000		1.42398		1,335.32000	1.33532	1,423.980	8.24	0.31	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.86	Call	2,588.05000		2.58805		2,454.36000	2.45436	2,588.050	8.56	0.46	0.00	0	800.00

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R2030	On 04/02/2021	Bond Future	10.20	Put	1,155.61000		1.15561	1,227.93000	1.22793	1,155.610		9.68	0.22	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			9.27591		93.63501	9.31796	93.35161			10.18	0.00	12,172,551.30	130	84,776.00
R2032	On 07/05/2020	Bond Future	9.00	Call	859.78000		0.85978	779.08000	0.77908	859.780		9.49	0.33	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,431.85000		1.43185	1,316.02000	1.31602	1,431.850		9.81	0.46	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,776.56000		1.77656	1,642.83000	1.64283	1,776.560		9.95	0.52	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,572.07000		2.57207	2,403.77000	2.40377	2,572.070		10.18	0.64	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.34800		95.31382	9.39159	95.02533			10.27	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	1,041.97000		1.04197	968.78000	0.96878	1,041.970		9.52	0.28	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	2,408.26000		2.40826	2,277.17000	2.27717	2,408.260		10.08	0.49	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	1,268.10000		1.26810	1,359.20000	1.35920	1,268.100		10.72	0.28	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			9.42286		92.82797	9.46805	92.53436			10.07	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,698.27000		1.69827	1,602.53000	1.60253	1,698.270		9.60	0.35	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,145.31000		2.14531	2,032.81000	2.03281	2,145.310		9.75	0.41	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3,173.66000		3.17366	3,028.47000	3.02847	3,173.660		10.02	0.52	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,781.83000		3.78183	3,620.37000	3.62037	3,781.830		10.16	0.58	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	528.40000		0.52840	567.47000	0.56747	528.400		11.25	0.12	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	462.69000		0.46269	497.87000	0.49787	462.690		11.25	0.11	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			9.50001		94.49482	9.54691	94.19582			10.03	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	1,677.90000		1.67790	1,589.97000	1.58997	1,677.900		9.38	0.31	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	2,972.68000		2.97268	2,842.39000	2.84239	2,972.680		9.73	0.46	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	1,142.73000		1.14273	1,205.69000	1.20569	1,142.730		11.02	0.19	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			9.68825		95.42521	9.73544	95.07606			11.36	0.00	69,564,978.09	729	118,073.00
R2035	On 07/05/2020	Bond Future	9.11	Call	395.24000		0.39524	346.05000	0.34605	395.240		10.20	0.17	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	511.38000		0.51138	451.10000	0.45110	511.380		10.36	0.21	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,461.80000		1.46180	1,330.33000	1.33033	1,461.800		11.08	0.43	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,205.10000		2.20510	2,031.86000	2.03186	2,205.100		11.36	0.55	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,330.43000		2.33043	2,151.01000	2.15101	2,330.430		11.40	0.56	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,635.85000		2.63585	2,442.30000	2.44230	2,635.850		11.50	0.60	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	338.66000		0.33866	390.57000	0.39057	338.660		12.88	0.12	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	233.66000		0.23366	271.80000	0.27180	233.660		13.27	0.09	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.76472		97.13597	9.81352	96.78072			11.52	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	450.03000		0.45003	407.58000	0.40758	450.030		10.18	0.14	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	761.18000		0.76118	695.34000	0.69534	761.180		10.18	0.21	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	934.67000		0.93467	857.76000	0.85776	934.670		10.32	0.24	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	2,601.57000		2.60157	2,444.07000	2.44407	2,601.570		11.16	0.48	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	1,259.88000		1.25988	1,360.43000	1.36043	1,259.880		12.09	0.25	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			9.84689		94.34104	9.89739	93.97940			11.29	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			9.93335		96.03525	9.98567	95.66706			11.27	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	3,543.85000		3.54385	3,708.47000	3.70847	3,543.850		11.37	0.42	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,534.79000		1.53479	1,621.80000	1.62180	1,534.790		12.34	0.22	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			9.88385		91.14568		9.93617	90.75904		12.12	0.00	0.00	0	69,109.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,334.12000		1.33412	1,197.72000	1.19772	1,334.120		11.64	0.40	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,457.72000		2.45772	2,252.93000	2.25293	2,457.720		12.12	0.58	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			9.96687		88.51982	10.02097	88.12633			12.90	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.04687		90.07259	10.10276	89.67203			12.07	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.13026		87.43259	10.18806	87.02481			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			10.01416		93.84210	10.07160	93.38740			12.58	0.00	10,416,473.10	111	48,848.00
R2040	On 07/05/2020	Bond Future	9.50	Call	500.99000		0.50099	425.48000	0.42548	500.990		10.99	0.20	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,447.80000		1.44780	1,282.40000	1.28240	1,447.800		11.86	0.41	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,027.59000		2.02759	1,820.55000	1.82055	2,027.590		12.19	0.50	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,687.78000		2.68778	2,440.29000	2.44029	2,687.780		12.42	0.59	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.09760		91.01409	10.15698	90.55123			13.43	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	1,438.88000		1.43888	1,309.43000	1.30943	1,438.880		12.43	0.31	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	3,139.38000		3.13938	2,919.50000	2.91950	3,139.380		13.21	0.51	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,419.78000		1.41978	1,551.02000	1.55102	1,419.780		14.25	0.26	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.17790		92.61046	10.23920	92.13942			12.56	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,623.71000		1.62371	1,494.14000	1.49414	1,623.710		11.71	0.30	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,280.06000		2.28006	2,115.47000	2.11547	2,280.060		12.01	0.37	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,195.81000		3.19581	2,989.47000	2.98947	3,195.810		12.31	0.46	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,088.58000		4.08858	3,847.48000	3.84748	4,088.580		12.54	0.54	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,030.44000		1.03044	1,117.60000	1.11760	1,030.440		14.01	0.17	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	798.45000		0.79845	870.07000	0.87007	798.450		14.01	0.14	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.26153		89.76561	10.32490	89.28603			13.22	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	2,241.63000		2.24163	2,091.20000	2.09120	2,241.630		12.38	0.33	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	3,832.41000		3.83241	3,615.84000	3.61584	3,832.410		12.84	0.47	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,305.45000		1.30545	1,397.96000	1.39796	1,305.450		14.47	0.18	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			10.07199		90.57598	10.12937	90.11452			13.26	0.00	0.00	0	78,081.00
R2044	On 07/05/2020	Bond Future	9.26	Call	160.60000		0.16060	131.67000	0.13167	160.600		11.27	0.08	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	218.21000		0.21821	180.55000	0.18055	218.210		11.37	0.10	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	352.42000		0.35242	296.04000	0.29604	352.420		11.52	0.15	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,504.77000		1.50477	1,335.55000	1.33555	1,504.770		12.65	0.41	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,729.10000		1.72910	1,543.11000	1.54311	1,729.100		12.79	0.45	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,768.07000		1.76807	1,579.30000	1.57930	1,768.070		12.81	0.46	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	499.12000		0.49912	585.44000	0.58544	499.120		14.39	0.16	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	328.48000		0.32848	389.64000	0.38964	328.480		14.92	0.11	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	286.08000		0.28608	340.53000	0.34053	286.080		15.10	0.10	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.15274		87.81465	10.21201	87.34495			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	381.93000	0.38193		336.74000	0.33674	381.930	12.51	0.11	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	853.13000	0.85313		765.56000	0.76556	853.130	12.72	0.21	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,585.68000	1.58568		1,447.15000	1.44715	1,585.680	13.29	0.32	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,649.42000	2.64942		2,452.21000	2.45221	2,649.420	13.82	0.45	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,337.25000	1.33725		1,461.17000	1.46117	1,337.250	15.34	0.24	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,116.26000	1.11626		1,223.13000	1.22313	1,116.260	15.69	0.20	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.23028	89.35496		10.29143	88.87688		13.26	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	500.07000	0.50007		449.36000	0.44936	500.070	12.01	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,047.72000	1.04772		953.88000	0.95388	1,047.720	12.01	0.21	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	1,134.45000	1.13445		1,034.40000	1.03440	1,134.450	12.01	0.23	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,052.36000	2.05236		1,896.55000	1.89655	2,052.360	12.32	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,883.59000	2.88359		2,687.47000	2.68747	2,883.590	12.66	0.44	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,066.38000	3.06638		2,862.22000	2.86222	3,066.380	12.72	0.45	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	3,140.44000	3.14044		2,933.09000	2.93309	3,140.440	12.75	0.46	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	1,700.80000	1.70080		1,832.35000	1.83235	1,700.800	14.00	0.25	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,531.93000	1.53193		1,652.68000	1.65268	1,531.930	14.19	0.23	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,261.49000	1.26149		1,364.02000	1.36402	1,261.490	14.58	0.20	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,205.73000	1.20573		1,304.37000	1.30437	1,205.730	14.67	0.19	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.31090	86.57684		10.37406	86.09014		13.97	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	2,411.08000	2.41108		2,252.39000	2.25239	2,411.080	13.17	0.35	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	4,738.02000	4.73802		4,981.66000	4.98166	4,738.020	13.79	0.48	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	3,008.43000	3.00843		3,185.70000	3.18570	3,008.430	14.31	0.34	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			10.07624	89.41810		10.13868	88.90333		13.69	0.00	3,576,724.00	40	91,040.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	825.22000	0.82522		704.17000	0.70417	825.220	12.50	0.27	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	1,731.35000	1.73135		1,968.64000	1.96864	1,731.350	13.61	0.41	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	636.32000	0.63632		750.91000	0.75091	636.320	14.58	0.19	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.15034	91.02129		10.21478	90.49725		13.93	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	365.62000	0.36562		317.73000	0.31773	365.620	12.29	0.10	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	649.97000	0.64997		571.92000	0.57192	649.970	12.29	0.17	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.22872	88.18239		10.29522	87.64907		13.70	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			10.31071	89.76591		10.37941	89.22303		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			6.06155	101.35050		6.19605	101.23564		0.44	0.00	39,323,994.00	388	16,372.00	
R208	On 06/08/2020	Bond Future			5.60170	103.16760		5.79046	103.05072		0.37	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.58560	101.57567		4.89471	101.45663		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			9.75149		72.70960		9.80364	72.38088		12.90	0.00	1,745,030.40	24	67,905.00
R209	On 06/08/2020	Bond Future			9.82446		74.01322		9.87825	73.67861		12.98	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			9.89934		72.16168		9.95482	71.82114		12.91	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			9.97609		73.45744		10.03335	73.11071		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			188.29781		188.29781		188.17383	188.17383			0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future			191.71972		191.71972		191.59363	191.59363			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.41657		192.41657		192.28802	192.28802			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			195.91621		195.91621		195.78503	195.78503			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			165.02719		165.02719		165.05714	165.05714			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.74070		165.74070		165.77124	165.77124			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.68704		168.68704		168.71794	168.71794			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.43567		169.43567		169.46698	169.46698			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			9.08329		87.23330		9.12527	86.97590		9.73	0.00	133,292,482.40	1,528	18,251.00
R213	On 06/08/2020	Bond Future			9.14679		88.79728		9.19030	88.53531		9.72	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.21684		86.80657		9.26196	86.53991		9.62	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.29061		88.36557		9.33747	88.09406		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			9.95880		71.15031		10.01601	70.77438		14.01	0.00	0.00	0	16,582.00
R214	On 07/05/2020	Bond Future	9.31	Call	295.42000		0.29542		249.86000	0.24986	295.420	12.41	0.15	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,588.92000		1.58892		1,425.14000	1.42514	1,588.920	13.45	0.48	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	430.36000		0.43036		504.11000	0.50411	430.360	14.80	0.16	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.02971		72.42594		10.08866	72.04329		14.16	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.10493		70.40147		10.16568	70.01203		14.05	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.18349		71.66578		10.24617	71.26924		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
Total for Derivatives :											1,867,379,186.73	18,073	1 307 764.00
Grand Total:											1,867,379,186.73	18,073	1 307 764.00