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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/02/2020

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	94.35000	94.35000		94.32000	94.32000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	710.34400	710.34400		712.17400	712.17400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	723.00400	723.00400		724.86700	724.86700			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	735.95700	735.95700		737.85200	737.85200			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	749.36000	749.36000		751.29000	751.29000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	820.54800	820.54800		824.53900	824.53900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	835.17300	835.17300		839.23600	839.23600			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	850.13500	850.13500		854.27000	854.27000			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	865.61800	865.61800		869.82800	869.82800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	728.97100	728.97100		732.03600	732.03600			0.00	21,869,130.00	3	206.00
ALBI	On 06/08/2020	Index Future	741.96300	741.96300		745.08300	745.08300			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	755.25500	755.25500		758.43100	758.43100			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	769.01100	769.01100		772.24300	772.24300			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	10.80961	78.05876		10.74418	78.43935				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	10.92758	79.46508		10.85972	79.85255				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.04999	77.08172		10.97963	77.47603				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.17862	78.48528		11.10558	78.88670				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	11.17015	78.67947		11.11492	79.04786				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.28588	80.09711		11.22866	80.47215				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.40465	77.25298		11.34535	77.63464				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.52524	78.65945		11.46379	79.04799				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	720.77700	720.77700		723.80200	723.80200				0.00	7,207,770.00	1	1,176.00
GOVI	On 06/08/2020	GOVI	733.62300	733.62300		736.70300	736.70300				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	746.76600	746.76600		749.90000	749.90000				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	760.36600	760.36600		763.55800	763.55800				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.46080	138.46080		138.20735	138.20735				0.00	0.00	0	2,047.00
I2025	On 06/08/2020	Bond Future	139.48915	139.48915		139.23115	139.23115				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.99324	141.99324		141.73055	141.73055				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.08885	143.08885		142.82126	142.82126				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	101.98922	101.98922		101.90638	101.90638				0.00	0.00	0	3,806.00
I2029	On 06/08/2020	Bond Future	103.85168	103.85168		103.76740	103.76740				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.57763	104.57763		104.49182	104.49182				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	106.50570	106.50570		106.41820	106.41820				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	101.28753	101.28753		101.23138	101.23138				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	103.13721	103.13721		103.08008	103.08008				0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future		103.77243	103.77243		103.71415	103.71415			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future		105.68562	105.68562		105.62620	105.62620			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		117.77536	117.77536		117.77553	117.77553			0.00	2,355,507.20	20	10,887.00
I2038	On 06/08/2020	Bond Future		118.23857	118.23857		118.23874	118.23874			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.36113	120.36113		120.36113	120.36113			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future		120.86762	120.86762		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		107.60304	107.60304		107.60304	107.60304			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future		109.56798	109.56798		109.56817	109.56817			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.74612	109.74612		109.74631	109.74631			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future		111.76950	111.76950		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		111.94156	111.94156		111.94156	111.94156			0.00	0.00	0	11,818.00
I2050	On 06/08/2020	Bond Future		112.11290	112.11290		112.11312	112.11312			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		114.12551	114.12551		114.12551	114.12551			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future		114.31656	114.31656		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		263.83400	263.83400		263.75800	263.75800			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future		268.60000	268.60000		268.52300	268.52300			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future		273.47500	273.47500		273.39600	273.39600			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future		278.51700	278.51700		278.43700	278.43700			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future		7.84419	117.58141		7.77702	117.95226		5.65	0.00	17,402,048.68	148	85,402.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,003.11000	1.00311	852.55000	0.85255	1,003.110	5.61	0.45	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	187.89000	0.18789	151.10000	0.15110	187.890	6.04	0.12	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future		7.87676	114.39638		7.80598	114.77401		5.77	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	960.79000	0.96079	849.57000	0.84957	960.790	5.90	0.32	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future		7.90922	116.42336		7.83464	116.80758		5.47	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,877.35000	1.87735	2,072.02000	2.07202	1,877.350	5.31	0.48	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,379.05000	3.37905	3,644.73000	3.64473	3,379.050	5.51	0.67	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	359.86000	0.35986	318.47000	0.31847	359.860	6.18	0.12	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future		7.93957	113.24067		7.86080	113.63184		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		309.55228	309.55228		308.82967	308.82967			0.00	0.00	0	2,507.00

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R197	On 06/08/2020	Bond Future			307.44286		307.44286		306.70711	306.70711			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.96181		312.96181		312.21274	312.21274			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			310.76718		310.76718		310.00409	310.00409			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			228.40494		228.40494		229.01763	229.01763			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			228.45303		228.45303		229.07694	229.07694			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			232.55421		232.55421		233.18894	233.18894			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			232.61129		232.61129		233.25773	233.25773			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			6.31188		105.17432		6.26272	105.30170		2.05	0.00	0.00	0	67,917.00
R2023	On 06/08/2020	Bond Future			6.20369		107.06912		6.14920	107.19888		1.96	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.08433		105.03708		6.02354	105.16905		1.88	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.92082		106.94981		5.85197	107.08416		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			8.80977		97.00502		8.73839	97.45045		8.64	0.00	121,256,275.00	1,250	75,961.00
R2030	On 07/05/2020	Bond Future	8.45	Call	537.58000		0.53758		672.79000	0.67279	537.580	8.10	0.26	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,568.33000		1.56833		1,827.56000	1.82756	1,568.330	8.51	0.54	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	1,318.48000		1.31848		1,132.28000	1.13228	1,318.480	8.51	0.47	265,341,781.55	5,820	5,820.00
R2030	On 07/05/2020	Bond Future	8.90	Put	1,182.68000		1.18268		0.00000	0.00000	1,182.680	8.55	0.43	246,111,635.23	5,820	5,820.00
R2030	On 07/05/2020	Bond Future	9.19	Put	595.92000		0.59592		497.07000	0.49707	595.920	8.82	0.26	196,422,825.12	7,750	0.00
R2030	On 06/08/2020	Bond Future			8.87275		94.74322		8.79847	95.19681		8.97	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	931.25000		0.93125		1,074.30000	1.07430	931.250	8.47	0.29	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	2,188.37000		2.18837		2,432.20000	2.43220	2,188.370	8.87	0.51	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,041.78000		1.04178		927.81000	0.92781	1,041.780	9.38	0.28	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			8.93205		96.42191		8.85489	96.88342		8.50	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	792.41000		0.79241		904.96000	0.90496	792.410	7.89	0.22	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,200.79000		1.20079		1,350.93000	1.35093	1,200.790	8.06	0.30	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,240.13000		1.24013		1,393.55000	1.39355	1,240.130	8.07	0.31	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,608.24000		1.60824		1,790.04000	1.79004	1,608.240	8.19	0.37	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,114.06000		2.11406		2,329.57000	2.32957	2,114.060	8.33	0.44	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,454.09000		2.45409		2,689.55000	2.68955	2,454.090	8.40	0.48	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,483.55000		2.48355		2,720.64000	2.72064	2,483.550	8.41	0.49	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	3,015.78000		3.01578		3,280.21000	3.28021	3,015.780	8.52	0.55	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	3,048.84000		3.04884		3,314.84000	3.31484	3,048.840	8.53	0.55	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,709.97000		3.70997		4,004.57000	4.00457	3,709.970	8.67	0.61	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,293.39000		1.29339		1,174.87000	1.17487	1,293.390	9.06	0.28	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	989.38000		0.98938		895.80000	0.89580	989.380	9.37	0.22	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	783.20000		0.78320		706.81000	0.70681	783.200	9.54	0.18	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	496.50000		0.49650		444.05000	0.44405	496.500	9.54	0.13	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	425.22000		0.42522		379.19000	0.37919	425.220	9.54	0.11	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			8.99233		94.17051		8.91202	94.64037		8.80	0.00	0.00	0	0.00

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R2030	On 04/02/2021	Bond Future	8.36	Call	1,533.28000	1.53328	1,695.48000	1.69548	1,533.280	8.24	0.33	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	8.86	Call	2,756.75000	2.75675	2,991.13000	2.99113	2,756.750	8.56	0.48	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	10.20	Put	1,045.63000	1.04563	957.69000	0.95769	1,045.630	9.68	0.20	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			9.22427	93.98468	9.15829	94.43408		10.18	0.00	0.00	0	84,122.00		
R2032	On 07/05/2020	Bond Future	8.82	Call	518.20000	0.51820	642.88000	0.64288	518.200	9.17	0.24	0.00	0	3,000.00		
R2032	On 07/05/2020	Bond Future	9.00	Call	919.46000	0.91946	1,099.79000	1.09979	919.460	9.49	0.36	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.17	Call	1,427.97000	1.42797	1,661.53000	1.66153	1,427.970	9.76	0.47	0.00	0	3,000.00		
R2032	On 07/05/2020	Bond Future	9.20	Call	1,530.94000	1.53094	1,773.60000	1.77360	1,530.940	9.81	0.49	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.30	Call	1,897.75000	1.89775	2,169.71000	2.16971	1,897.750	9.95	0.56	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.50	Call	2,739.41000	2.73941	3,063.54000	3.06354	2,739.410	10.18	0.68	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.54	Put	814.27000	0.81427	698.19000	0.69819	814.270	10.23	0.30	0.00	0	3,000.00		
R2032	On 06/08/2020	Bond Future			9.29325	95.67792	9.22485	96.13555		10.27	0.00	0.00	0	300.00		
R2032	On 06/08/2020	Bond Future	8.79	Call	1,109.61000	1.10961	1,259.34000	1.25934	1,109.610	9.52	0.30	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.29	Call	2,543.58000	2.54358	2,792.30000	2.79230	2,543.580	10.08	0.51	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.91	Put	1,126.80000	1.12680	1,018.00000	1.01800	1,126.800	10.72	0.26	0.00	0	800.00		
R2032	On 05/11/2020	Bond Future			9.36360	93.21493	9.29274	93.68055		10.07	0.00	0.00	0	0.00		
R2032	On 05/11/2020	Bond Future	8.94	Call	1,804.71000	1.80471	1,987.62000	1.98762	1,804.710	9.60	0.37	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.11	Call	2,272.66000	2.27266	2,483.81000	2.48381	2,272.660	9.75	0.43	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	9.44	Call	3,343.19000	3.34319	3,607.25000	3.60725	3,343.190	10.02	0.54	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.61	Call	3,973.02000	3.97302	4,262.44000	4.26244	3,973.020	10.16	0.60	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	10.99	Put	465.29000	0.46529	420.75000	0.42075	465.290	11.25	0.11	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	11.08	Put	405.66000	0.40566	366.02000	0.36602	405.660	11.25	0.10	0.00	0	1,000.00		
R2032	On 04/02/2021	Bond Future			9.43488	94.91225	9.36139	95.38635		10.03	0.00	0.00	0	0.00		
R2032	On 04/02/2021	Bond Future	8.79	Call	1,785.59000	1.78559	1,951.59000	1.95159	1,785.590	9.38	0.33	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	9.29	Call	3,137.22000	3.13722	3,373.71000	3.37371	3,137.220	9.73	0.48	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	10.82	Put	1,041.30000	1.04130	962.55000	0.96255	1,041.300	11.02	0.18	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			9.64168	95.77163	9.57584	96.26459		11.36	0.00	0.00	0	118,227.00		
R2035	On 07/05/2020	Bond Future	9.11	Call	409.70000	0.40970	515.16000	0.51516	409.700	10.20	0.18	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.18	Call	532.11000	0.53211	658.32000	0.65832	532.110	10.36	0.22	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.55	Call	1,536.82000	1.53682	1,782.78000	1.78278	1,536.820	11.08	0.45	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	9.75	Call	2,321.08000	2.32108	2,628.40000	2.62840	2,321.080	11.36	0.58	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.78	Call	2,452.91000	2.45291	2,768.78000	2.76878	2,452.910	11.40	0.59	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.85	Call	2,773.63000	2.77363	3,108.63000	3.10863	2,773.630	11.50	0.64	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	10.57	Put	258.50000	0.25850	219.49000	0.21949	258.500	12.88	0.10	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	10.75	Put	173.14000	0.17314	146.58000	0.14658	173.140	13.27	0.07	0.00	0	5,000.00		
R2035	On 06/08/2020	Bond Future			9.71539	97.49709	9.64729	97.99896		11.52	0.00	0.00	0	410.00		
R2035	On 06/08/2020	Bond Future	8.75	Call	473.66000	0.47366	555.55000	0.55555	473.660	10.18	0.14	0.00	0	3,000.00		
R2035	On 06/08/2020	Bond Future	9.00	Call	803.01000	0.80301	925.34000	0.92534	803.010	10.18	0.22	0.00	0	24,761.00		
R2035	On 06/08/2020	Bond Future	9.09	Call	985.24000	0.98524	1,125.99000	1.12599	985.240	10.32	0.25	0.00	0	500.00		
R2035	On 06/08/2020	Bond Future	9.67	Call	2,724.27000	2.72427	2,989.31000	2.98931	2,724.270	11.16	0.50	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 06/08/2020	Bond Future	10.45	Put	1,126.14000		1.12614	1,019.77000	1.01977	1,126.140		12.09	0.24	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			9.79359		94.72495	9.72317	95.23572			11.29	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			9.87480		96.44981	9.80189	96.96983			11.27	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	3,335.25000		3.33525	3,133.72000	3.13372	3,335.250		11.37	0.41	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,417.87000		1.41787	1,318.70000	1.31870	1,417.870		12.34	0.21	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			9.83185		91.53247	9.76097	92.06378			12.12	0.00	5,858,078.08	64	69,216.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,417.53000		1.41753	1,669.21000	1.66921	1,417.530		11.64	0.43	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,609.00000		2.60900	2,957.87000	2.95787	2,609.000		12.12	0.61	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			9.91202		88.92148	9.83873	89.46245			12.90	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			9.98808		90.49690	9.91243	91.04743			12.07	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.06630		87.88716	9.98811	88.44768			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			9.95704		94.29785	9.91182	94.66120			12.58	0.00	0.00	0	47,815.00
R2040	On 07/05/2020	Bond Future	9.50	Call	540.42000		0.54042	632.58000	0.63258	540.420		10.99	0.21	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,560.88000		1.56088	1,740.20000	1.74020	1,560.880		11.86	0.44	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,180.58000		2.18058	2,395.34000	2.39534	2,180.580		12.19	0.54	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,883.14000		2.88314	3,129.71000	3.12971	2,883.140		12.42	0.63	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.03754		91.48608	9.99079	91.85616			13.43	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	1,538.56000		1.53856	1,670.90000	1.67090	1,538.560		12.43	0.33	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	3,325.29000		3.32529	3,534.77000	3.53477	3,325.290		13.21	0.53	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,253.50000		1.25350	1,176.73000	1.17673	1,253.500		14.25	0.24	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.11383		93.10698	10.06561	93.48351			12.56	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,737.58000		1.73758	1,864.76000	1.86476	1,737.580		11.71	0.31	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,428.08000		2.42808	2,585.67000	2.58567	2,428.080		12.01	0.39	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,386.03000		3.38603	3,578.50000	3.57850	3,386.030		12.31	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,315.05000		4.31505	4,535.47000	4.53547	4,315.050		12.54	0.56	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	919.27000		0.91927	867.69000	0.86769	919.270		14.01	0.15	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	706.33000		0.70633	664.94000	0.66494	706.330		14.01	0.12	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.19229		90.29428	10.14248	90.67763			13.22	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	2,387.49000		2.38749	2,529.87000	2.52987	2,387.490		12.38	0.35	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	4,048.53000		4.04853	4,246.10000	4.24610	4,048.530		12.84	0.49	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,186.78000		1.18678	1,129.28000	1.12928	1,186.780		14.47	0.17	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			10.02534		90.95415	9.97499	91.36535			13.26	0.00	22,647,583.35	249	77,663.00
R2044	On 07/05/2020	Bond Future	9.26	Call	162.85000		0.16285	204.75000	0.20475	162.850		11.27	0.08	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	223.10000		0.22310	276.48000	0.27648	223.100		11.37	0.11	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	364.51000		0.36451	441.53000	0.44153	364.510		11.52	0.16	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,582.49000		1.58249	1,783.04000	1.78304	1,582.490		12.65	0.44	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,819.24000		1.81924	2,036.06000	2.03606	1,819.240		12.79	0.48	0.00	0	129.00

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	9.98	Call	1,860.34000	1.86034	2,079.83000	2.07983	1,860.340	12.81	0.48	0.00	0	100.00		
R2044	On 07/05/2020	Bond Future	10.81	Put	390.38000	0.39038	347.34000	0.34734	390.380	14.39	0.13	0.00	0	129.00		
R2044	On 07/05/2020	Bond Future	11.02	Put	248.53000	0.24853	220.69000	0.22069	248.530	14.92	0.09	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	11.09	Put	214.09000	0.21409	190.05000	0.19005	214.090	15.10	0.08	0.00	0	100.00		
R2044	On 06/08/2020	Bond Future			10.10357	88.20754	10.05157	88.62623		14.17	0.00	0.00	0	500.00		
R2044	On 06/08/2020	Bond Future	9.01	Call	400.45000	0.40045	456.12000	0.45612	400.450	12.51	0.12	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.36	Call	897.05000	0.89705	999.33000	0.99933	897.050	12.72	0.22	0.00	0	602.00		
R2044	On 06/08/2020	Bond Future	9.66	Call	1,663.46000	1.66346	1,818.01000	1.81801	1,663.460	13.29	0.34	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.98	Call	2,771.10000	2.77110	2,981.97000	2.98197	2,771.100	13.82	0.47	0.00	0	602.00		
R2044	On 06/08/2020	Bond Future	10.93	Put	1,197.17000	1.19717	1,115.67000	1.11567	1,197.170	15.34	0.22	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	11.09	Put	992.87000	0.99287	924.33000	0.92433	992.870	15.69	0.19	0.00	0	602.00		
R2044	On 05/11/2020	Bond Future			10.17761	89.77028	10.12401	90.19632		13.26	0.00	0.00	0	0.00		
R2044	On 05/11/2020	Bond Future	8.87	Call	529.07000	0.52907	587.99000	0.58799	529.070	12.01	0.12	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	9.29	Call	1,107.54000	1.10754	1,211.86000	1.21186	1,107.540	12.01	0.22	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	9.34	Call	1,198.96000	1.19896	1,309.61000	1.30961	1,198.960	12.01	0.24	0.00	0	525.00		
R2044	On 05/11/2020	Bond Future	9.72	Call	2,159.87000	2.15987	2,325.48000	2.32548	2,159.870	12.32	0.36	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	9.97	Call	3,023.60000	3.02360	3,227.12000	3.22712	3,023.600	12.66	0.45	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	10.02	Call	3,213.03000	3.21303	3,423.94000	3.42394	3,213.030	12.72	0.47	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	10.04	Call	3,289.77000	3.28977	3,503.60000	3.50360	3,289.770	12.75	0.48	0.00	0	525.00		
R2044	On 05/11/2020	Bond Future	11.06	Put	1,559.53000	1.55953	1,466.55000	1.46655	1,559.530	14.00	0.24	0.00	0	525.00		
R2044	On 05/11/2020	Bond Future	11.17	Put	1,400.95000	1.40095	1,316.53000	1.31653	1,400.950	14.19	0.22	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	11.38	Put	1,148.10000	1.14810	1,077.87000	1.07787	1,148.100	14.58	0.18	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	11.43	Put	1,096.16000	1.09616	1,028.92000	1.02892	1,096.160	14.67	0.18	0.00	0	1,815.00		
R2044	On 04/02/2021	Bond Future			10.25364	87.02205	10.19832	87.45580		13.97	0.00	0.00	0	0.00		
R2044	On 04/02/2021	Bond Future	9.66	Call	2,532.16000	2.53216	2,697.26000	2.69726	2,532.160	13.17	0.36	0.00	0	405.00		
R2044	On 04/02/2021	Bond Future	10.29	Put	4,488.06000	4.48806	4,296.88000	4.29688	4,488.060	13.79	0.46	0.00	0	405.00		
R2044	On 04/02/2021	Bond Future	10.84	Put	2,820.40000	2.82040	2,686.69000	2.68669	2,820.400	14.31	0.33	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			10.03509	89.76026	9.98472	90.18225		13.69	0.00	4,488,013.00	50	91,275.00		
R2048	On 07/05/2020	Bond Future	9.69	Call	851.41000	0.85141	990.74000	0.99074	851.410	12.50	0.29	0.00	0	300.00		
R2048	On 07/05/2020	Bond Future	10.20	Put	1,507.38000	1.50738	1,364.41000	1.36441	1,507.380	13.61	0.39	0.00	0	300.00		
R2048	On 07/05/2020	Bond Future	10.70	Put	513.74000	0.51374	457.62000	0.45762	513.740	14.58	0.16	0.00	0	300.00		
R2048	On 06/08/2020	Bond Future			10.10694	91.37735	10.05497	91.80706		13.93	0.00	0.00	0	400.00		
R2048	On 06/08/2020	Bond Future	9.00	Call	378.34000	0.37834	432.16000	0.43216	378.340	12.29	0.11	0.00	0	3,000.00		
R2048	On 06/08/2020	Bond Future	9.25	Call	675.96000	0.67596	760.60000	0.76060	675.960	12.29	0.17	0.00	0	20,640.00		
R2048	On 05/11/2020	Bond Future			10.18205	88.56012	10.12846	88.99742		13.70	0.00	0.00	0	0.00		
R2048	On 04/02/2021	Bond Future			10.25972	90.17274	10.20439	90.61800		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			5.84091	101.53939	5.95417	101.44236		0.44	0.00	0.00	0	16,649.00		
R208	On 06/08/2020	Bond Future			5.27775	103.36876	5.43655	103.27006		0.37	0.00	0.00	0	0.00		
R208	On 05/11/2020	Bond Future			4.00975	101.79818	4.26958	101.69766		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		

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			9.69494		73.06850		9.62922	73.48885		12.90	0.00	13,809,946.50	189	67,905.00
R209	On 06/08/2020	Bond Future			9.76513		74.38491		9.69735	74.81292		12.98	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			9.83610		72.55271		9.76623	72.98829		12.91	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			9.90786		73.87377		9.83580	74.31724		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			188.38864		188.38864		188.39009	188.39009			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			191.82883		191.82883		191.83038	191.83038			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.56096		192.56096		192.56236	192.56236			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			196.11112		196.11112		196.11237	196.11237			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			165.25207		165.25207		165.13579	165.13579			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.98415		165.98415		165.86585	165.86585			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.96382		168.96382		168.84328	168.84328			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.75942		169.75942		169.63659	169.63659			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			9.03226		87.54755		8.95591	88.02056		9.73	0.00	0.00	0	18,251.00
R213	On 06/08/2020	Bond Future			9.09264		89.12479		9.01351	89.60634		9.72	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.15815		87.15507		9.07616	87.64503		9.62	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.22595		88.74208		9.14083	89.24104		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			9.91277		71.45512		9.85730	71.82522		14.01	0.00	0.00	0	16,772.00
R214	On 07/05/2020	Bond Future	9.31	Call	303.16000		0.30316		371.52000	0.37152	303.160	12.41	0.15	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,669.87000		1.66987		1,877.02000	1.87702	1,669.870	13.45	0.51	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	338.58000		0.33858		296.88000	0.29688	338.580	14.80	0.14	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			9.98134		72.74240		9.92419	73.11924		14.16	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.05320		70.73583		9.99435	71.11930		14.05	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.12737		72.02388		10.06670	72.41431		14.06	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		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
Total for Derivatives :											924,770,593.70	21,364	1 322 141.00
Grand Total:											924,770,593.70	21,364	1 322 141.00