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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 05/03/2020

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	94.27000	94.27000		94.26000	94.26000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	709.91800	709.91800		710.39600	710.39600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	722.43800	722.43800		722.92500	722.92500			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	735.20700	735.20700		735.70100	735.70100			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	748.20000	748.20000		748.70100	748.70100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	815.51300	815.51300		815.25400	815.25400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	829.89600	829.89600		829.63200	829.63200			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	844.56400	844.56400		844.29500	844.29500			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	859.48900	859.48900		859.21400	859.21400			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	723.80800	723.80800		724.16800	724.16800			0.00	0.00	0	222.00
ALBI	On 06/08/2020	Index Future	736.57300	736.57300		736.94000	736.94000			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	749.59200	749.59200		749.96400	749.96400			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	762.83900	762.83900		763.21600	763.21600			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	10.94845	77.25996		10.94983	77.25208				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.07418	78.63745		11.07562	78.62938				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.20538	76.22104		11.20689	76.21274				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.34779	77.56697		11.34938	77.55842				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	11.29443	77.86102		11.29067	77.88557				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.41697	79.24920		11.41309	79.27408				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.54357	76.37112		11.53956	76.39634				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.67618	77.71895		11.67203	77.74455				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	715.69600	715.69600		716.04300	716.04300				0.00	0.00	0	1,176.00
GOVI	On 06/08/2020	GOVI	728.31900	728.31900		728.67100	728.67100				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	741.19200	741.19200		741.54900	741.54900				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	754.29000	754.29000		754.65300	754.65300				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.38418	138.38418		138.38559	138.38559				0.00	0.00	0	2,065.00
I2025	On 06/08/2020	Bond Future	139.37866	139.37866		139.38007	139.38007				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.84750	141.84750		141.84874	141.84874				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.85688	142.85688		142.85791	142.85791				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	101.23598	101.23598		100.90653	100.90653				0.00	0.00	0	3,814.00
I2029	On 06/08/2020	Bond Future	103.06583	103.06583		102.73032	102.73032				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	103.74811	103.74811		103.40662	103.40662				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	105.60467	105.60467		105.25685	105.25685				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	100.94496	100.94496		100.72058	100.72058				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.76951	102.76951		102.54105	102.54105				0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future			103.36824		103.36824		103.13566	103.13566			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			105.21802		105.21802		104.98104	104.98104			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			116.70278		116.70278		117.68954	117.68954			0.00	0.00	0	10,897.00
I2038	On 06/08/2020	Bond Future			117.11712		117.11712		118.12170	118.12170			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			119.19151		119.19151		120.21370	120.21370			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			119.60431		119.60431		120.64442	120.64442			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			106.83413		106.83413		106.45359	106.45359			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			108.76522		108.76522		108.37767	108.37767			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			108.89525		108.89525		108.50065	108.50065			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			110.84358		110.84358		110.44193	110.44193			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			110.85292		110.85292		110.42226	110.42226			0.00	0.00	0	12,808.00
I2050	On 06/08/2020	Bond Future			110.97541		110.97541		110.53699	110.53699			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			112.94123		112.94123		112.49488	112.49488			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			113.04089		113.04089		112.58629	112.58629			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			262.91200		262.91200		262.65100	262.65100			0.00	0.00	0	1,007.00
IGOV	On 06/08/2020	Index Future			267.61300		267.61300		267.34800	267.34800			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			272.40600		272.40600		272.13500	272.13500			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			277.28200		277.28200		277.00600	277.00600			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.86225		117.48196		7.84716	117.56505		6.50	0.00	49,107,459.28	418	85,154.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,154.14000		1.15414	1,125.54000	1.12554	1,154.140	1,154.140	6.45	0.47	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	257.39000		0.25739	251.43000	0.25143	257.390	257.390	6.90	0.15	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			7.89985		114.27353		7.88396	114.35805		6.50	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,163.19000		1.16319	1,140.14000	1.14014	1,163.190	1,163.190	6.63	0.35	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			7.93893		116.27076		7.92221	116.35661		5.79	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,897.58000		1.89758	1,942.68000	1.94268	1,897.580	1,897.580	5.63	0.47	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,362.57000		3.36257	3,423.03000	3.42303	3,362.570	3,362.570	5.83	0.65	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	427.15000		0.42715	418.51000	0.41851	427.150	427.150	6.51	0.13	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.98363		113.02263		7.96599	113.10986		5.93	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			310.31550		310.31550		310.32521	310.32521			0.00	0.00	0	2,507.00

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R197	On 06/08/2020	Bond Future			308.12804		308.12804		308.13789	308.13789			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			313.58563		313.58563		313.59529	313.59529			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			311.19840		311.19840		311.20771	311.20771			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			227.78845		227.78845		226.57630	226.57630			0.00	0.00	0	8,502.00
R202	On 06/08/2020	Bond Future			227.76448		227.76448		226.53051	226.53051			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			231.79887		231.79887		230.54276	230.54276			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			231.69869		231.69869		230.41961	230.41961			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			6.07288		105.79546		6.01847	105.93751		2.30	0.00	0.00	0	67,917.00
R2023	On 06/08/2020	Bond Future			5.94722		107.68167		5.88697	107.82622		2.18	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			5.80958		105.63525		5.74239	105.78220		1.96	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.63906		107.50105		5.56304	107.65043		1.78	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			8.89227		96.49358		8.90331	96.42541		9.82	0.00	400,641,344.16	4,152	79,692.00
R2030	On 07/05/2020	Bond Future	8.45	Call	482.24000		0.48224		475.33000	0.47533	482.240	9.09	0.23	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,383.22000		1.38322		1,362.62000	1.36262	1,383.220	9.43	0.48	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	1,644.81000		1.64481		1,692.38000	1.69238	1,644.810	9.43	0.52	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.90	Put	1,493.21000		1.49321		1,538.65000	1.53865	1,493.210	9.49	0.49	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			8.96156		94.20461		8.97305	94.13522		9.91	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	899.41000		0.89941		886.91000	0.88691	899.410	9.24	0.27	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	2,059.88000		2.05988		2,034.95000	2.03495	2,059.880	9.62	0.47	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,298.41000		1.29841		1,327.54000	1.32754	1,298.410	10.05	0.32	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			9.02819		95.85096		9.04016	95.78018		9.08	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	761.93000		0.76193		750.99000	0.75099	761.930	8.41	0.21	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,114.11000		1.11411		1,098.93000	1.09893	1,114.110	8.46	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,149.88000		1.14988		1,134.31000	1.13431	1,149.880	8.48	0.29	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,485.57000		1.48557		1,466.46000	1.46646	1,485.570	8.58	0.34	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,957.18000		1.95718		1,933.58000	1.93358	1,957.180	8.73	0.41	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,275.46000		2.27546		2,249.07000	2.24907	2,275.460	8.81	0.45	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,303.25000		2.30325		2,276.63000	2.27663	2,303.250	8.82	0.46	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,802.25000		2.80225		2,771.62000	2.77162	2,802.250	8.93	0.52	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,833.27000		2.83327		2,802.41000	2.80241	2,833.270	8.94	0.52	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,453.45000		3.45345		3,418.14000	3.41814	3,453.450	9.07	0.58	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,507.21000		1.50721		1,534.37000	1.53437	1,507.210	9.36	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,158.21000		1.15821		1,180.71000	1.18071	1,158.210	9.65	0.25	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	942.00000		0.94200		961.29000	0.96129	942.000	9.90	0.21	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	657.21000		0.65721		671.96000	0.67196	657.210	10.14	0.15	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	570.51000		0.57051		583.82000	0.58382	570.510	10.14	0.14	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.10147		93.53681		9.11395	93.46470		9.41	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,494.53000		1.49453		1,476.57000	1.47657	1,494.530	8.83	0.31	0.00	0	800.00

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R2030	On 04/02/2021	Bond Future	8.86	Call	2,644.31000		2.64431	2,616.84000	2.61684	2,644.310		9.16	0.45	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,323.21000		1.32321	1,344.34000	1.34434	1,323.210		10.31	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			9.36232		93.05392	9.35294	93.11675			11.35	0.00	5,211,019.52	56	80,416.00
R2032	On 07/05/2020	Bond Future	8.82	Call	400.77000		0.40077	421.26000	0.42126	400.770		10.37	0.19	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.00	Call	711.20000		0.71120	740.36000	0.74036	711.200		10.64	0.28	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	1,124.11000		1.12411	1,161.55000	1.16155	1,124.110		10.92	0.39	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,209.37000		1.20937	1,248.22000	1.24822	1,209.370		10.97	0.41	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,516.01000		1.51601	1,559.28000	1.55928	1,516.010		11.11	0.47	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,237.70000		2.23770	2,288.51000	2.28851	2,237.700		11.35	0.59	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	1,220.36000		1.22036	1,209.63000	1.20963	1,220.360		11.40	0.38	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			9.43900		94.71295	9.42928	94.77687			10.96	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	888.37000		0.88837	910.89000	0.91089	888.370		9.95	0.25	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	2,131.84000		2.13184	2,169.26000	2.16926	2,131.840		10.52	0.45	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	1,437.38000		1.43738	1,425.28000	1.42528	1,437.380		11.11	0.31	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			9.51813		92.21047	9.50807	92.27541			10.63	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,510.08000		1.51008	1,536.64000	1.53664	1,510.080		9.93	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,923.04000		1.92304	1,953.74000	1.95374	1,923.040		10.08	0.38	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,888.64000		2.88864	2,927.03000	2.92703	2,888.640		10.38	0.49	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,462.71000		3.46271	3,504.74000	3.50474	3,462.710		10.52	0.55	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	652.42000		0.65242	647.51000	0.64751	652.420		11.83	0.14	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	575.64000		0.57564	571.32000	0.57132	575.640		11.83	0.12	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			9.60321		93.83864	9.59279	93.90461			10.58	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	1,591.63000		1.59163	1,615.87000	1.61587	1,591.630		9.92	0.30	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	2,806.68000		2.80668	2,840.82000	2.84082	2,806.680		10.27	0.43	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	1,372.03000		1.37203	1,362.29000	1.36229	1,372.030		11.60	0.22	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			9.78960		94.67768	9.78536	94.70877			12.44	0.00	20,923,767.28	221	118,207.00
R2035	On 07/05/2020	Bond Future	9.11	Call	266.46000		0.26646	277.59000	0.27759	266.460		11.00	0.13	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	340.25000		0.34025	353.28000	0.35328	340.250		11.02	0.15	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,091.65000		1.09165	1,116.46000	1.11646	1,091.650		11.66	0.36	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,756.35000		1.75635	1,786.47000	1.78647	1,756.350		12.08	0.49	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,867.86000		1.86786	1,898.62000	1.89862	1,867.860		12.12	0.50	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,142.30000		2.14230	2,174.39000	2.17439	2,142.300		12.22	0.55	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	379.93000		0.37993	384.88000	0.38488	379.930		13.49	0.14	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	257.71000		0.25771	262.14000	0.26214	257.710		13.89	0.10	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.87088		96.36567	9.86650	96.39727			11.99	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	359.90000		0.35990	367.73000	0.36773	359.900		10.65	0.11	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	621.10000		0.62110	632.40000	0.63240	621.100		10.65	0.18	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	769.59000		0.76959	782.52000	0.78252	769.590		10.79	0.21	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	2,250.51000		2.25051	2,273.60000	2.27360	2,250.510		11.63	0.44	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	1,461.31000		1.46131	1,460.95000	1.46095	1,461.310		12.56	0.29	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2020	Bond Future			9.95757		93.55111		9.95306	93.58311		11.77	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.05202		95.20320		10.04737	95.23560		11.75	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	3,939.18000		3.93918	3,930.75000	3.93075	3,939.180		11.67	0.45	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,754.65000		1.75465	1,752.21000	1.75221	1,754.650		12.68	0.24	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.98947		90.36777		9.98020	90.43563		13.25	0.00	0.00	0	72,735.00
R2037	On 07/05/2020	Bond Future	9.70	Call	967.09000		0.96709	1,002.88000	1.00288	967.090		12.20	0.33	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	1,965.34000		1.96534	2,015.84000	2.01584	1,965.340		12.87	0.52	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.07736		87.71897	10.06776	87.78812			13.41	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.16180		89.25186	10.15191	89.32204			12.56	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.25291		86.57068	10.24270	86.64195			13.17	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		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	100.00000			0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.08902		93.25021	10.08485	93.28302			13.71	0.00	0.00	0	47,757.00
R2040	On 07/05/2020	Bond Future	9.50	Call	403.31000		0.40331	418.11000	0.41811	403.310		12.16	0.17	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,209.85000		1.20985	1,236.76000	1.23676	1,209.850		12.96	0.36	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,731.46000		1.73146	1,762.68000	1.76268	1,731.460		13.31	0.46	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,336.10000		2.33610	2,370.54000	2.37054	2,336.100		13.55	0.55	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.17619		90.40229	10.17189	90.43560			13.90	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	1,250.87000		1.25087	1,268.45000	1.26845	1,250.870		12.90	0.28	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	2,822.08000		2.82208	2,848.37000	2.84837	2,822.080		13.68	0.48	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,561.94000		1.56194	1,562.09000	1.56209	1,561.940		14.73	0.28	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.25979		91.98207	10.25537	92.01581			13.02	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,403.20000		1.40320	1,418.35000	1.41835	1,403.200		11.85	0.27	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,007.26000		2.00726	2,025.83000	2.02583	2,007.260		12.15	0.35	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,870.60000		2.87060	2,892.90000	2.89290	2,870.600		12.49	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,725.48000		3.72548	3,750.58000	3.75058	3,725.480		12.76	0.51	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,161.19000		1.16119	1,160.91000	1.16091	1,161.190		14.48	0.18	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	906.76000		0.90676	906.87000	0.90687	906.760		14.48	0.15	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.34982		89.09855	10.34526	89.13281			13.70	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	2,100.30000		2.10030	2,116.94000	2.11694	2,100.300		12.86	0.32	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	3,603.69000		3.60369	3,625.89000	3.62589	3,603.690		13.32	0.45	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,478.53000		1.47853	1,477.11000	1.47711	1,478.530		14.96	0.19	0.00	0	800.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			10.17786		89.72768	10.16856	89.80165			14.46	0.00	0.00	0	78,346.00
R2044	On 07/05/2020	Bond Future	9.26	Call	119.84000		0.11984	128.95000	0.12895	119.840		12.73	0.06	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	160.26000		0.16026	171.58000	0.17158	160.260		12.76	0.08	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	254.90000		0.25490	270.73000	0.27073	254.900		12.81	0.11	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,172.29000		1.17229	1,213.49000	1.21349	1,172.290		13.83	0.35	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,364.25000		1.36425	1,408.83000	1.40883	1,364.250		13.98	0.39	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,397.90000		1.39790	1,443.03000	1.44303	1,397.900		14.00	0.39	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 07/05/2020	Bond Future	10.81	Put	631.42000	0.63142		629.91000	0.62991	631.420	15.66	0.19	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	416.89000	0.41689		417.33000	0.41733	416.890	16.21	0.13	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	362.05000	0.36205		362.88000	0.36288	362.050	16.38	0.12	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.26325	86.94225		10.25365	87.01746		14.68	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	294.33000	0.29433		305.04000	0.30504	294.330	13.02	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	652.37000	0.65237		671.56000	0.67156	652.370	13.02	0.17	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,223.34000	1.22334		1,252.41000	1.25241	1,223.340	13.33	0.28	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,171.31000	2.17131		2,211.86000	2.21186	2,171.310	13.92	0.41	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,440.43000	1.44043		1,430.00000	1.43000	1,440.430	15.34	0.26	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,189.78000	1.18978		1,181.65000	1.18165	1,189.780	15.66	0.22	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.34502	88.46150		10.33512	88.53798		13.75	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	426.91000	0.42691		438.22000	0.43822	426.910	12.51	0.10	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	905.34000	0.90534		925.03000	0.92503	905.340	12.51	0.19	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	981.78000	0.98178		1,002.64000	1.00264	981.780	12.51	0.20	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,802.11000	1.80211		1,833.22000	1.83322	1,802.110	12.82	0.32	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,556.00000	2.55600		2,594.23000	2.59423	2,556.000	13.15	0.40	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,723.31000	2.72331		2,762.93000	2.76293	2,723.310	13.21	0.42	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	2,791.33000	2.79133		2,831.50000	2.83150	2,791.330	13.24	0.42	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	1,970.21000	1.97021		1,955.86000	1.95586	1,970.210	14.49	0.28	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,778.77000	1.77877		1,765.99000	1.76599	1,778.770	14.68	0.26	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,469.92000	1.46992		1,459.71000	1.45971	1,469.920	15.07	0.22	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,405.89000	1.40589		1,396.21000	1.39621	1,405.890	15.16	0.21	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.43287	85.64106		10.42266	85.71874		14.48	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	2,177.22000	2.17722		2,208.13000	2.20813	2,177.220	13.68	0.32	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	5,278.88000	5.27888		5,246.36000	5.24636	5,278.880	14.29	0.51	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	3,416.73000	3.41673		3,394.65000	3.39465	3,416.730	14.82	0.37	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			10.15225	88.79215		10.14799	88.82703		14.91	0.00	4,705,983.95	53	91,605.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	663.43000	0.66343		683.82000	0.68382	663.430	13.69	0.23	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	1,987.38000	1.98738		1,988.55000	1.98855	1,987.380	14.82	0.46	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	746.03000	0.74603		752.05000	0.75205	746.030	15.85	0.22	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.22989	90.37517		10.22549	90.41069		14.39	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	299.22000	0.29922		306.36000	0.30636	299.220	12.76	0.09	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	543.19000	0.54319		554.01000	0.55401	543.190	12.76	0.15	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.31152	87.51922		10.30699	87.55527		14.18	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			10.39958	89.06478		10.39492	89.10130		14.19	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			5.82327	101.55451		5.78398	101.58821		0.49	0.00	0.00	0	17,475.00	
R208	On 06/08/2020	Bond Future			5.28366	103.36508		5.22858	103.39936		0.39	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.08262	101.76996		3.99286	101.80472		0.22	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

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			9.84774		72.10459		9.83840	72.16298		14.54	0.00	0.00	0	69,389.00
R209	On 06/08/2020	Bond Future			9.92492		73.39010		9.91529	73.44950		14.14	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			10.00372		71.52292		9.99379	71.58333		13.64	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.08736		72.78586		10.07714	72.84717		13.64	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			187.29840		187.29840		187.29931	187.29931			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			190.68363		190.68363		190.68466	190.68466			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			191.33783		191.33783		191.33859	191.33859			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			194.76150		194.76150		194.76199	194.76199			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			165.66046		165.66046		165.66717	165.66717			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			166.35895		166.35895		166.36571	166.36571			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			169.30557		169.30557		169.31225	169.31225			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			170.00544		170.00544		170.01197	170.01197			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			9.14548		86.85235		9.14110	86.87911		11.08	0.00	0.00	0	15,444.00
R213	On 06/08/2020	Bond Future			9.21271		88.40080		9.20817	88.42803		10.75	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.28613		86.39752		9.28144	86.42512		10.27	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.36702		87.92342		9.36217	87.95140		10.22	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			10.04026		70.61599		10.03597	70.64397		15.60	0.00	74,499,869.45	1,055	17,856.00
R214	On 07/05/2020	Bond Future	9.31	Call	259.83000		0.25983		270.42000	0.27042	259.830	14.22	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,372.88000		1.37288		1,398.85000	1.39885	1,372.880	15.02	0.44	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	539.65000		0.53965		544.70000	0.54470	539.650	16.43	0.20	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.11475		71.87500		10.11033	71.90347		15.13	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.19327		69.83630		10.18873	69.86517		14.71	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.27794		71.06962		10.27327	71.09891		14.71	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>555,089,443.64</b>	<b>5,955</b>	<b>1 328 018.00</b>
<b>Grand Total:</b>											<b>555,089,443.64</b>	<b>5,955</b>	<b>1 328 018.00</b>