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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2019

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	95.41000	95.41000		95.49000	95.49000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	678.18400	678.18400		677.44200	677.44200			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.49600	690.49600		689.74000	689.74000			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	703.23400	703.23400		702.46300	702.46300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	782.35800	782.35800		781.14400	781.14400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	796.56200	796.56200		795.32400	795.32400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	811.25600	811.25600		809.99500	809.99500			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	699.36300	699.36300		698.75400	698.75400			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	712.05900	712.05900		711.43800	711.43800			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	725.19400	725.19400		724.56200	724.56200			0.00	0.00	0	0.00
E170	On 01/08/2021	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
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 06/02/2020	Bond Future	11.02552	78.51545		11.03204	78.47834				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.14536	76.14723		11.15213	76.10939				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.26728	77.54353		11.27431	77.50496				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.39095	75.21122		11.39825	75.17189				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 06/02/2020	Bond Future	11.37099	79.42163		11.37744	79.37994				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.49045	76.59900		11.49716	76.55642				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.61031	78.00266		11.61726	77.95932				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.73080	75.20917		11.73803	75.16490				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 06/02/2020	GOVI	691.62300	691.62300		691.02400	691.02400				0.00	27,664,920.00	4	1,275.00
GOVI	On 07/05/2020	GOVI	704.17900	704.17900		703.56800	703.56800				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	717.16900	717.16900		716.54600	716.54600				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	137.21003	137.21003		137.24578	137.24578				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.73392	139.73392		139.77019	139.77019				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.86632	140.86632		140.90316	140.90316				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.50906	143.50906		143.54650	143.54650				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 06/02/2020	Bond Future	102.25360	102.25360		102.25469	102.25469				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	103.02212	103.02212		103.02303	103.02303				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.96687	104.96687		104.96785	104.96785				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.79331	105.79331		105.79420	105.79420				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 06/02/2020	Bond Future	102.29240	102.29240		102.29308	102.29308				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	102.97863	102.97863		102.97920	102.97920				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.92261	104.92261		104.92306	104.92306				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	105.66953	105.66953		105.67009	105.67009				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

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
I2038	On 06/02/2020	Bond Future		117.39872	117.39872		118.07672	118.07672			0.00	0.00	0	10,686.00
I2038	On 07/05/2020	Bond Future		119.55825	119.55825		120.24852	120.24852			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		120.12140	120.12140		120.82482	120.82482			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		122.37497	122.37497		123.09145	123.09145			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 06/02/2020	Bond Future		107.97430	107.97430		108.16818	108.16818			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		108.21233	108.21233		108.40965	108.40965			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		110.25508	110.25508		110.45612	110.45612			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		110.52766	110.52766		110.73232	110.73232			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 06/02/2020	Bond Future		110.32263	110.32263		110.21388	110.21388			0.00	0.00	0	11,685.00
I2050	On 07/05/2020	Bond Future		112.35190	112.35190		112.24094	112.24094			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		112.59277	112.59277		112.47963	112.47963			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		114.70506	114.70506		114.58971	114.58971			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 06/02/2020	Index Future		261.42000	261.42000		261.51200	261.51200			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		266.22900	266.22900		266.32200	266.32200			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		271.20200	271.20200		271.29700	271.29700			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future		8.47604	111.83490		8.50812	111.66000		6.37	0.00	50,213,870.10	449	101,611.00
R186	On 06/02/2020	Bond Future	8.11	Call	559.03000	0.55903	518.39000	0.51839	559.030	6.17	0.28	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,298.21000	1.29821	1,391.79000	1.39179	1,298.210	6.37	0.48	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	444.66000	0.44466	489.48000	0.48948	444.660	6.78	0.21	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.53316	113.86500		8.56694	113.68681		6.40	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	312.18000	0.31218	290.90000	0.29090	312.180	5.70	0.14	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,066.79000	4.06679	4,206.85000	4.20685	4,066.790	5.93	0.76	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,373.84000	1.37384	1,308.98000	1.30898	1,373.840	6.24	0.40	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,103.28000	2.10328	2,200.25000	2.20025	2,103.280	6.40	0.51	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,245.59000	1.24559	1,312.92000	1.31292	1,245.590	6.81	0.34	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.58933	110.65676		8.62496	110.47509		6.16	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.64222	112.73395		8.67981	112.54892		6.01	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 06/02/2020	Bond Future		303.42230	303.42230		303.42989	303.42989			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		309.00366	309.00366		309.01105	309.01105			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
R197	On 06/08/2020	Bond Future			307.04301		307.04301		307.05032	307.05032			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.80306		312.80306		312.81035	312.81035			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 06/02/2020	Bond Future			230.46626		230.46626		230.46850	230.46850			0.00	0.00	0	8,488.00
R202	On 07/05/2020	Bond Future			234.70576		234.70576		234.70775	234.70775			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			234.99662		234.99662		234.99859	234.99859			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			239.40547		239.40547		239.40719	239.40719			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.40334		104.43537		7.44163	104.33205		2.61	0.00	44,907,209.10	430	42,802.00
R2023	On 07/05/2020	Bond Future			7.40201		102.39882		7.44410	102.29352		2.65	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.38398		104.28727		7.43067	104.17984		2.44	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.36313		102.30961		7.41531	102.20026		2.41	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 06/02/2020	Bond Future			9.18113		92.62884		9.20779	92.46603		9.34	0.00	7,410,307.20	80	78,042.00
R2030	On 06/02/2020	Bond Future	8.40	Call	182.39000		0.18239		169.96000	0.16996	182.390	8.45	0.10	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,128.81000		1.12881		1,074.04000	1.07404	1,128.810	9.12	0.40	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,450.43000		1.45043		1,534.86000	1.53486	1,450.430	9.34	0.45	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,091.41000		1.09141		1,161.92000	1.16192	1,091.410	9.50	0.37	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.25119		94.31012		9.27891	94.14426		9.45	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.32215		92.03567		9.35101	91.86666		9.18	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.38604		93.76489		9.41605	93.59271		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,047.85000		1.04785		1,007.78000	1.00778	1,047.850	7.67	0.25	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,241.33000		2.24133		2,175.16000	2.17516	2,241.330	8.48	0.41	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,681.22000		1.68122		1,732.17000	1.73217	1,681.220	10.57	0.27	0.00	0	16,000.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.53688		93.86483		9.54803	93.79074		10.40	0.00	0.00	0	65,427.00
R2032	On 07/05/2020	Bond Future			9.61100		91.40917		9.62257	91.33363		10.96	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.68531		93.08905		9.69732	93.01201		10.26	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.75820		90.67927		9.77065	90.60082		10.73	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,566.08000		1.56608		0.00000	0.00000	1,566.080	9.88	0.29	26,825,907.40	1,000	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,839.21000		2.83921		0.00000	0.00000	2,839.210	10.43	0.43	39,588,011.97	1,000	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,335.29000		1.33529		0.00000	0.00000	1,335.290	12.05	0.21	18,824,559.38	1,000	1,000.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.82861		96.59945		9.82950	96.59291		11.35	0.00	20,575,682.85	213	114,836.00
R2035	On 07/05/2020	Bond Future			9.90323		93.84987		9.90418	93.84300		12.00	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	810.03000		0.81003		814.33000	0.81433	810.030	10.72	0.21	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	946.16000		0.94616		950.74000	0.95074	946.160	10.85	0.24	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,528.74000		2.52874		2,534.22000	2.53422	2,528.740	11.72	0.46	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,632.75000		2.63275		2,638.19000	2.63819	2,632.750	11.75	0.47	0.00	0	3,530.00

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R2035	On 07/05/2020	Bond Future	10.57	Put	1,431.79000		1.43179	1,441.48000	1.44148	1,431.790	12.82	0.27	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,168.17000		1.16817	1,177.06000	1.17706	1,168.170	13.14	0.23	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.97778		95.57418	9.97877	95.56712		11.26	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	601.76000		0.60176	604.28000	0.60428	601.760	10.07	0.15	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	913.49000		0.91349	916.43000	0.91643	913.490	10.07	0.21	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.05427		92.86893	10.05529	92.86178		11.84	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 06/02/2020	Bond Future			9.96975		88.33725	9.97576	88.29298		12.63	0.00	0.00	0	67,034.00	
R2037	On 07/05/2020	Bond Future			10.04807		89.94059	10.05429	89.89543		12.75	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.12782		87.33341	10.13426	87.28735		12.56	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.20079		88.97604	10.20744	88.92913		12.60	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 06/02/2020	Bond Future			10.11603		90.77085	10.12205	90.72354		13.13	0.00	47,110,071.15	519	44,197.00	
R2040	On 07/05/2020	Bond Future			10.19554		92.41841	10.20178	92.37006		13.27	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	1,125.58000		1.12558	1,120.45000	1.12045	1,125.580	12.12	0.25	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,622.91000		2.62291	2,610.80000	2.61080	2,622.910	12.96	0.44	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.27658		89.60583	10.28303	89.55658		13.10	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.35083		91.29155	10.35749	91.24137		13.16	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,985.73000		1.98573	0.00000	0.00000	1,985.730	12.35	0.30	54,889,360.43	2,000	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,484.56000		3.48456	0.00000	0.00000	3,484.560	12.91	0.43	79,718,950.75	2,000	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,986.88000		1.98688	0.00000	0.00000	1,986.880	14.58	0.24	43,786,698.09	2,000	2,000.00	
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 06/02/2020	Bond Future			10.17412		87.55797	10.18011	87.51028		13.83	0.00	13,659,043.32	156	40,581.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	69.23000		0.06923	69.82000	0.06982	69.230	11.66	0.04	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	853.82000		0.85382	851.60000	0.85160	853.820	12.83	0.27	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	786.22000		0.78622	807.34000	0.80734	786.220	14.88	0.21	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.25130		89.14721	10.25750	89.09850		13.99	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	585.97000		0.58597	583.60000	0.58360	585.970	12.27	0.15	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	700.44000		0.70044	697.53000	0.69753	700.440	12.42	0.18	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	929.59000		0.92959	925.59000	0.92559	929.590	12.67	0.22	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	2,177.86000		2.17786	2,168.02000	2.16802	2,177.860	13.51	0.39	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	2,382.31000		2.38231	2,371.55000	2.37155	2,382.310	13.61	0.41	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	2,417.25000		2.41725	2,406.33000	2.40633	2,417.250	13.63	0.42	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,865.35000		1.86535	1,889.26000	1.88926	1,865.350	14.92	0.30	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,492.48000		1.49248	1,513.31000	1.51331	1,492.480	15.36	0.25	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,387.71000		1.38771	1,407.60000	1.40760	1,387.710	15.52	0.23	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.32986		86.39975	10.33627	86.35010		13.81	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	574.98000		0.57498	572.10000	0.57210	574.980	12.33	0.13	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	1,083.29000		1.08329	1,077.65000	1.07765	1,083.290	12.52	0.22	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,802.54000		1.80254	1,793.54000	1.79354	1,802.540	13.02	0.31	0.00	0	140.00	

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	9.98	Call	2,788.35000	2.78835	2,775.13000	2.77513	2,788.350	13.48	0.41	0.00	0	602.00		
R2044	On 06/08/2020	Bond Future	10.93	Put	2,400.48000	2.40048	2,423.54000	2.42354	2,400.480	14.88	0.32	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	11.09	Put	2,095.99000	2.09599	2,117.11000	2.11711	2,095.990	15.19	0.28	0.00	0	602.00		
R2044	On 05/11/2020	Bond Future			10.40176	88.02531	10.40838	87.97466		13.89	0.00	0.00	0	0.00		
R2044	On 05/11/2020	Bond Future	8.87	Call	792.23000	0.79223	788.36000	0.78836	792.230	12.70	0.15	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	9.29	Call	1,402.90000	1.40290	1,395.91000	1.39591	1,402.900	12.70	0.23	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	9.72	Call	2,407.44000	2.40744	2,395.96000	2.39596	2,407.440	12.99	0.34	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	9.97	Call	3,194.30000	3.19430	3,179.80000	3.17980	3,194.300	13.30	0.41	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	10.02	Call	3,364.03000	3.36403	3,348.90000	3.34890	3,364.030	13.36	0.43	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	11.17	Put	2,677.56000	2.67756	2,699.18000	2.69918	2,677.560	14.80	0.30	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	11.38	Put	2,313.02000	2.31302	2,332.60000	2.33260	2,313.020	15.17	0.27	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	11.43	Put	2,235.62000	2.23562	2,254.75000	2.25475	2,235.620	15.26	0.26	0.00	0	1,815.00		
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2048	On 06/02/2020	Bond Future			10.15523	90.97724	10.16123	90.92814		13.57	0.00	5,458,634.40	60	93,339.00		
R2048	On 07/05/2020	Bond Future			10.22640	88.18899	10.23261	88.13881		14.43	0.00	0.00	0	0.00		
R2048	On 06/08/2020	Bond Future			10.29746	89.80852	10.30387	89.75738		13.56	0.00	0.00	0	0.00		
R2048	On 06/08/2020	Bond Future	9.00	Call	585.57000	0.58557	582.57000	0.58257	585.570	12.10	0.13	0.00	0	3,000.00		
R2048	On 06/08/2020	Bond Future	9.25	Call	912.92000	0.91292	908.01000	0.90801	912.920	12.10	0.19	0.00	0	20,640.00		
R2048	On 05/11/2020	Bond Future			10.36963	87.05907	10.37625	87.00692		14.34	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		
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R208	On 06/02/2020	Bond Future			6.50918	102.71987	6.50766	102.72151		0.64	0.00	0.00	0	11,603.00		
R208	On 07/05/2020	Bond Future			6.25982	101.18125	6.25799	101.18281		0.58	0.00	0.00	0	0.00		
R208	On 06/08/2020	Bond Future			5.76348	103.05142	5.76101	103.05295		0.46	0.00	0.00	0	0.00		
R208	On 05/11/2020	Bond Future			4.58832	101.57462	4.58438	101.57614		0.26	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		
R209	On 06/02/2020	Bond Future			9.82800	73.61062	9.83391	73.57348		12.91	0.00	360,692,038.00	4,900	106,185.00		
R209	On 06/02/2020	Bond Future	9.40	Call	730.54000	0.73054	728.97000	0.72897	730.540	12.42	0.28	0.00	0	7,500.00		
R209	On 07/05/2020	Bond Future			9.89734	71.79567	9.90345	71.75775		13.70	0.00	0.00	0	0.00		
R209	On 06/08/2020	Bond Future			9.96658	73.11455	9.97289	73.07587		12.87	0.00	0.00	0	0.00		
R209	On 05/11/2020	Bond Future			10.03414	71.33830	10.04065	71.29888		13.47	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		

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/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 06/02/2020	Bond Future	190.02431		190.02431		189.60656	189.60656			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future	190.86982		190.86982		190.44412	190.44412			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	194.47284		194.47284		194.03919	194.03919			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future	195.39902		195.39902		194.95700	194.95700			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 06/02/2020	Bond Future	162.00016		162.00016		162.00444	162.00444			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future	164.98001		164.98001		164.98420	164.98420			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	165.80053		165.80053		165.80467	165.80467			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	168.91099		168.91099		168.91513	168.91513			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 06/02/2020	Bond Future	9.39719		86.90456		9.41870	86.77500		10.04	0.00	12,948,779.44	149	24,070.00
R213	On 07/05/2020	Bond Future	9.46493		84.93031		9.48723	84.79828		10.61	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.53211		86.49174		9.55523	86.35726		9.91	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future	9.60181		84.56600		9.62579	84.42899		10.29	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 06/02/2020	Bond Future	10.08338		71.88259		10.08936	71.84383		14.00	0.00	0.00	0	17,710.00
R214	On 06/02/2020	Bond Future	9.52	Call	542.46000	0.54246	542.00000	0.54200	542.460	13.17	0.22	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	1,296.12000	1.29612	1,291.64000	1.29164	1,296.120	13.81	0.40	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,114.37000	1.11437	1,137.82000	1.13782	1,114.370	14.77	0.32	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future	10.15265		69.88933		10.15882	69.84979		14.87	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	707.13000	0.70713	704.19000	0.70419	707.130	13.18	0.21	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	2,079.84000	2.07984	2,070.65000	2.07065	2,079.840	14.35	0.43	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,634.97000	1.63497	1,655.17000	1.65517	1,634.970	15.59	0.32	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	10.22165		71.17299		10.22801	71.13271		13.99	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future	10.29183		69.21428		10.29840	69.17313		14.72	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
<b>Total for Derivatives :</b>												<b>854,274,043.57</b>	<b>15,960</b>	<b>1 136 616.00</b>
<b>Grand Total:</b>												<b>854,274,043.57</b>	<b>15,960</b>	<b>1 136 616.00</b>