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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2019

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	95.36000	95.36000		95.35000	95.35000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	678.62400	678.62400		679.19600	679.19600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.94700	690.94700		691.52700	691.52700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	703.69400	703.69400		704.28400	704.28400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	783.06400	783.06400		784.53300	784.53300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	797.28400	797.28400		798.77600	798.77600			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	811.99300	811.99300		813.51100	813.51100			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	698.75300	698.75300		701.21800	701.21800			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	711.44100	711.44100		713.94900	713.94900			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	724.56700	724.56700		727.11900	727.11900			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	11.05384	78.35445		10.98800	78.72953				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.17470	75.98343		11.10645	76.36526				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.29770	77.37681		11.22689	77.76573				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.42251	75.04140		11.34906	75.43748				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	11.39422	79.27164		11.33872	79.63081				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.51452	76.44642		11.45698	76.81203				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.63525	77.84735		11.57560	78.21971				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.75667	75.05097		11.69480	75.43025				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	690.97000	690.97000		693.51500	693.51500				0.00	69,097,000.00	10	1,285.00
GOVI	On 07/05/2020	GOVI	703.51600	703.51600		706.10600	706.10600				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	716.49600	716.49600		719.13200	719.13200				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	137.20568	137.20568		137.40922	137.40922				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.72985	139.72985		139.93691	139.93691				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.86228	140.86228		141.07322	141.07322				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.50507	143.50507		143.71991	143.71991				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	102.12314	102.12314		102.33826	102.33826				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	102.88936	102.88936		103.10842	103.10842				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.83182	104.83182		105.05490	105.05490				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.65583	105.65583		105.88301	105.88301				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	102.00182	102.00182		102.23382	102.23382				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	102.68288	102.68288		102.91906	102.91906				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.62134	104.62134		104.86200	104.86200				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	105.36278	105.36278		105.60783	105.60783				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			117.06045		117.06045		117.56679	117.56679			0.00	0.00	0	10,686.00
I2038	On 07/05/2020	Bond Future			119.21389		119.21389		119.72937	119.72937			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.77093		119.77093		120.29609	120.29609			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			122.01785		122.01785		122.55283	122.55283			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			107.58809		107.58809		108.36116	108.36116			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future			107.81927		107.81927		108.60646	108.60646			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.85480		109.85480		110.65686	110.65686			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.11999		110.11999		110.93708	110.93708			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			109.66845		109.66845		109.88615	109.88615			0.00	0.00	0	11,685.00
I2050	On 07/05/2020	Bond Future			111.68614		111.68614		111.90740	111.90740			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			111.91444		111.91444		112.14002	112.14002			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.01397		114.01397		114.24371	114.24371			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			260.75600		260.75600		261.15800	261.15800			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			265.55400		265.55400		265.96300	265.96300			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			270.51500		270.51500		270.93100	270.93100			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			8.44858		111.98490		8.42307	112.12448		6.37	0.00	6,719,094.00	60	101,590.00
R186	On 06/02/2020	Bond Future	8.11	Call	574.44000		0.57444		636.75000	0.63675	574.440	6.17	0.29	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,194.97000		1.19497		1,156.39000	1.15639	1,194.970	6.37	0.46	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	389.35000		0.38935		380.64000	0.38064	389.350	6.78	0.19	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.50422		114.01796		8.47740	114.15995		6.40	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	322.23000		0.32223		352.32000	0.35232	322.230	5.70	0.14	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,934.57000		3.93457		3,841.99000	3.84199	3,934.570	5.93	0.75	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,414.06000		1.41406		1,490.04000	1.49004	1,414.060	6.24	0.41	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,003.80000		2.00380		1,952.00000	1.95200	2,003.800	6.40	0.49	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,172.05000		1.17205		1,142.77000	1.14277	1,172.050	6.81	0.33	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.55880		110.81273		8.53054	110.95736		6.16	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.61001		112.89281		8.58022	113.04001		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			303.40712		303.40712		303.41471	303.41471			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			308.98888		308.98888		308.99627	308.99627			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			307.02829		307.02829		307.03570	307.03570			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.78840		312.78840		312.79577	312.79577			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			229.44806		229.44806		229.45029	229.45029			0.00	0.00	0	8,488.00
R202	On 07/05/2020	Bond Future			233.66940		233.66940		233.67113	233.67113			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			233.94110		233.94110		233.94282	233.94282			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			238.33024		238.33024		238.33171	238.33171			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			7.38663		104.48050		7.35427	104.56796		2.61	0.00	26,015,644.50	249	42,641.00
R2023	On 07/05/2020	Bond Future			7.38357		102.44499		7.34808	102.53393		2.65	0.00	1,639,119.84	16	13,512.00
R2023	On 06/08/2020	Bond Future			7.36349		104.33446		7.32417	104.42510		2.44	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.34020		102.35771		7.29629	102.44989		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			9.17445		92.66969		9.13379	92.91888		9.34	0.00	0.00	0	78,042.00
R2030	On 06/02/2020	Bond Future	8.40	Call	170.45000		0.17045		210.07000	0.21007	170.450	8.45	0.10	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,107.42000		1.10742		1,239.49000	1.23949	1,107.420	9.12	0.40	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,392.54000		1.39254		1,313.96000	1.31396	1,392.540	9.34	0.45	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,038.34000		1.03834		979.34000	0.97934	1,038.340	9.50	0.36	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.24422		94.35189		9.20198	94.60554		9.45	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.31487		92.07837		9.27092	92.33670		9.18	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.37846		93.80844		9.33278	94.07150		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,046.12000		1.04612		1,124.82000	1.12482	1,046.120	7.67	0.26	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,242.14000		2.24214		2,366.04000	2.36604	2,242.140	8.48	0.41	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,651.60000		1.65160		1,596.59000	1.59659	1,651.600	10.57	0.26	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			9.54040		93.84143		9.48443	94.21446		10.40	0.00	2,158,352.89	23	65,404.00
R2032	On 07/05/2020	Bond Future			9.61462		91.38552		9.55664	91.76524		10.96	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.68905		93.06505		9.62895	93.45178		10.26	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.76206		90.65494		9.69975	91.04883		10.73	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,541.80000		1.54180		1,673.28000	1.67328	1,541.800	9.88	0.29	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,807.98000		2.80798		2,997.60000	2.99760	2,807.980	10.43	0.43	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,322.99000		1.32299		1,256.42000	1.25642	1,322.990	12.05	0.21	0.00	0	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			9.85259		96.42349		9.79160	96.87198		11.35	0.00	1,735,622.82	18	114,818.00
R2035	On 07/05/2020	Bond Future			9.92800		93.67085		9.86497	94.12739		12.00	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	750.11000		0.75011		864.54000	0.86454	750.110	10.72	0.20	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	879.95000		0.87995		1,007.28000	1.00728	879.950	10.85	0.23	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,413.02000		2.41302		2,649.16000	2.64916	2,413.020	11.72	0.45	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,514.74000		2.51474		2,756.34000	2.75634	2,514.740	11.75	0.46	0.00	0	3,530.00

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R2035	On 07/05/2020	Bond Future	10.57	Put	1,448.66000	1.44866		1,351.00000	1.35100	1,448.660	12.82	0.27	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,179.37000	1.17937		1,099.59000	1.09959	1,179.370	13.14	0.23	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.00340	95.39187		9.93819	95.85693		11.26	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	561.47000	0.56147		640.89000	0.64089	561.470	10.07	0.14	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	859.30000	0.85930		968.53000	0.96853	859.300	10.07	0.20	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.08075	92.68341		10.01331	93.15699		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			9.99379	88.16038		9.93285	88.60979		12.63	0.00	146,258,070.42	1,659	69,709.00	
R2037	On 07/05/2020	Bond Future			10.07287	89.76074		10.00994	90.21819		12.75	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.15346	87.15026		10.08838	87.61626		12.56	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.22725	88.78961		10.16006	89.26420		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			10.15033	90.50182		10.08427	91.02109		13.13	0.00	543,010.92	6	44,236.00	
R2040	On 07/05/2020	Bond Future			10.23094	92.14465		10.16274	92.67324		13.27	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	1,030.30000	1.03030		1,184.05000	1.18405	1,030.300	12.12	0.24	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,465.58000	2.46558		2,728.37000	2.72837	2,465.580	12.96	0.43	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.31316	89.32710		10.24267	89.86545		13.10	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.38857	91.00777		10.31582	91.55609		13.16	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,880.74000	1.88074		2,060.45000	2.06045	1,880.740	12.35	0.29	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,337.07000	3.33707		3,594.20000	3.59420	3,337.070	12.91	0.42	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,032.37000	2.03237		1,918.94000	1.91894	2,032.370	14.58	0.24	0.00	0	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			10.20844	87.28529		10.14240	87.81128		13.83	0.00	87,285.29	1	40,580.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	51.84000	0.05184		76.42000	0.07642	51.840	11.66	0.03	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	742.02000	0.74202		912.71000	0.91271	742.020	12.83	0.25	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	801.32000	0.80132		723.06000	0.72306	801.320	14.88	0.22	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.28670	88.86971		10.21856	89.40519		13.99	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	524.71000	0.52471		621.44000	0.62144	524.710	12.27	0.14	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	630.99000	0.63099		741.16000	0.74116	630.990	12.42	0.16	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	845.35000	0.84535		980.07000	0.98007	845.350	12.67	0.20	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	2,035.01000	2.03501		2,270.84000	2.27084	2,035.010	13.51	0.38	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	2,232.14000	2.23214		2,481.10000	2.48110	2,232.140	13.61	0.40	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	2,265.88000	2.26588		2,517.00000	2.51700	2,265.880	13.63	0.40	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,913.18000	1.91318		1,779.76000	1.77976	1,913.180	14.92	0.31	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,527.99000	1.52799		1,420.65000	1.42065	1,527.990	15.36	0.26	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,419.74000	1.41974		1,319.98000	1.31998	1,419.740	15.52	0.24	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.36642	86.11718		10.29604	86.66254		13.81	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	524.69000	0.52469		606.62000	0.60662	524.690	12.33	0.12	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	1,003.63000	1.00363		1,135.99000	1.13599	1,003.630	12.52	0.21	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,691.40000	1.69140		1,878.75000	1.87875	1,691.400	13.02	0.30	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	2,644.08000	2.64408		2,891.07000	2.89107	2,644.080	13.48	0.40	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,461.30000	2.46130		2,311.36000	2.31136	2,461.300	14.88	0.32	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,147.89000	2.14789		2,016.03000	2.01603	2,147.890	15.19	0.29	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.43946	87.73753		10.36688	88.29301		13.89	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	737.02000	0.73702		828.63000	0.82863	737.020	12.70	0.14	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,318.98000	1.31898		1,461.02000	1.46102	1,318.980	12.70	0.22	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,287.40000	2.28740		2,494.25000	2.49425	2,287.400	12.99	0.33	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,052.17000	3.05217		3,299.32000	3.29932	3,052.170	13.30	0.40	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,217.61000	3.21761		3,472.67000	3.47267	3,217.610	13.36	0.41	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,740.14000	2.74014		2,591.46000	2.59146	2,740.140	14.80	0.31	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,366.02000	2.36602		2,236.69000	2.23669	2,366.020	15.17	0.27	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,286.55000	2.28655		2,161.44000	2.16144	2,286.550	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			10.18954	90.69712		10.12349	91.23780		13.57	0.00	1,541,851.04	17	93,322.00	
R2048	On 07/05/2020	Bond Future			10.26176	87.90393		10.19367	88.45433		14.43	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.33393	89.51829		10.26367	90.07896		13.56	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	534.11000	0.53411		618.10000	0.61810	534.110	12.10	0.12	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	841.33000	0.84133		960.00000	0.96000	841.330	12.10	0.18	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.40724	86.76355		10.33479	87.33444		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			6.51223	102.71658		6.51071	102.71822		0.64	0.00	0.00	0	11,684.00	
R208	On 07/05/2020	Bond Future			6.26350	101.17811		6.26165	101.17969		0.58	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.76847	103.04832		5.76597	103.04987		0.46	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.59631	101.57154		4.59232	101.57307		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			9.85729	73.42683		9.79125	73.84220		12.91	0.00	367,134.15	5	106,162.00	
R209	On 06/02/2020	Bond Future	9.40	Call	646.47000	0.64647		787.90000	0.78790	646.470	12.42	0.26	0.00	0	7,500.00	
R209	On 07/05/2020	Bond Future			9.92751	71.60871		9.85945	72.03148		13.70	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			9.99769	72.92415		9.92749	73.35485		12.87	0.00	0.00	0	0.00	
R209	On 05/11/2020	Bond Future			10.06620	71.14447		9.99384	71.58303		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	189.18148		189.18148		189.18350	189.18350			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future	190.01179		190.01179		190.01366	190.01366			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	193.59893		193.59893		193.60076	193.60076			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future	194.50892		194.50892		194.51059	194.51059			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	161.99158		161.99158		161.99586	161.99586			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future	164.97166		164.97166		164.97582	164.97582			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	165.79222		165.79222		165.79638	165.79638			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	168.90266		168.90266		168.90682	168.90682			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	9.39555	86.91445			9.34987	87.19051		10.04	0.00	0.00	0	24,118.00
R213	On 07/05/2020	Bond Future	9.46320	84.94057			9.41591	85.22152		10.61	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.53029	86.50234			9.48127	86.78848		9.91	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future	9.59992	84.57681			9.54909	84.86825		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	10.11769	71.66065			10.05170	72.08854		14.00	0.00	931,588.45	13	17,710.00
R214	On 06/02/2020	Bond Future	9.52	Call	465.71000	0.46571	580.06000	0.58006	465.710	13.17	0.20	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	1,166.36000	1.16636	1,368.64000	1.36864	1,166.360	13.81	0.38	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,143.08000	1.14308	1,038.64000	1.03864	1,143.080	14.77	0.34	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future	10.18796	69.66352			10.12001	70.09912		14.87	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	641.71000	0.64171	745.92000	0.74592	641.710	13.18	0.19	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,953.09000	1.95309	2,163.47000	2.16347	1,953.090	14.35	0.42	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,676.37000	1.67637	1,562.12000	1.56212	1,676.370	15.59	0.33	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	10.25804	70.94298			10.18802	71.38666		13.99	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future	10.32931	68.98007			10.25718	69.43194		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>257,093,774.32</b>	<b>2,077</b>	<b>1 139 205.00</b>
<b>Grand Total:</b>												<b>257,093,774.32</b>	<b>2,077</b>	<b>1 139 205.00</b>