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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2019

| 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 |
|--------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 95.57000 | 95.57000 | | 95.48000 | 95.48000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 06/02/2020 | Index Future | 676.10500 | 676.10500 | | 676.48800 | 676.48800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/05/2020 | Index Future | 688.40000 | 688.40000 | | 688.79500 | 688.79500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/08/2020 | Index Future | 700.81800 | 700.81800 | | 701.21800 | 701.21800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/02/2020 | Index Future | 778.92000 | 778.92000 | | 780.31600 | 780.31600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/05/2020 | Index Future | 793.08500 | 793.08500 | | 794.51100 | 794.51100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/08/2020 | Index Future | 807.39100 | 807.39100 | | 808.84100 | 808.84100 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/02/2020 | Index Future | 696.45100 | 696.45100 | | 697.73900 | 697.73900 | | | 0.00 | 0.00 | 0 | 414.00 |
| ALBI | On 07/05/2020 | Index Future | 709.11600 | 709.11600 | | 710.43200 | 710.43200 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/08/2020 | Index Future | 721.90800 | 721.90800 | | 723.24500 | 723.24500 | | | 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 07/11/2019 | Bond Future | 10.84000 | | 77.50972 | | 10.84000 | 77.50972 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2020 | Bond Future | 11.08574 | | 78.17367 | | 11.05607 | 78.34179 | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 07/05/2020 | Bond Future | 11.20720 | | 75.80258 | | 11.17641 | 75.97390 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/08/2020 | Bond Future | 11.33724 | | 77.16089 | | 11.30376 | 77.34366 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 05/11/2020 | Bond Future | 11.46557 | | 74.81060 | | 11.43242 | 74.98819 | | | 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 07/11/2019 | Bond Future | 11.18500 | | 78.48768 | | 11.18500 | 78.48768 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/02/2020 | Bond Future | 11.42496 | | 79.07392 | | 11.40043 | 79.23163 | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 07/05/2020 | Bond Future | 11.54595 | | 76.24797 | | 11.52049 | 76.40866 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/08/2020 | Bond Future | 11.67302 | | 77.61316 | | 11.64512 | 77.78603 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 05/11/2020 | Bond Future | 11.79771 | | 74.80116 | | 11.77032 | 74.96773 | | | 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 | 688.68900 | | 688.68900 | | 689.99000 | 689.99000 | | | 0.00 | 6,886,890.00 | 1 | 1,255.00 |
| GOVI | On 07/05/2020 | GOVI | 701.21300 | | 701.21300 | | 702.54200 | 702.54200 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 06/08/2020 | GOVI | 713.86300 | | 713.86300 | | 715.21300 | 715.21300 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2019 | Bond Future | 136.77474 | | 136.77474 | | 136.77474 | 136.77474 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 06/02/2020 | Bond Future | 137.28648 | | 137.28648 | | 137.45644 | 137.45644 | | | 0.00 | 0.00 | 0 | 1,933.00 |
| I2025 | On 07/05/2020 | Bond Future | 139.81698 | | 139.81698 | | 139.99032 | 139.99032 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 06/08/2020 | Bond Future | 140.89307 | | 140.89307 | | 141.04234 | 141.04234 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 05/11/2020 | Bond Future | 143.51521 | | 143.51521 | | 143.69491 | 143.69491 | | | 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 07/11/2019 | Bond Future | 101.06158 | | 101.06158 | | 101.06158 | 101.06158 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 06/02/2020 | Bond Future | 102.50882 | | 102.50882 | | 102.68179 | 102.68179 | | | 0.00 | 0.00 | 0 | 3,860.00 |
| I2029 | On 07/05/2020 | Bond Future | 103.28572 | | 103.28572 | | 103.46204 | 103.46204 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 06/08/2020 | Bond Future | 105.19272 | | 105.19272 | | 105.35195 | 105.35195 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 05/11/2020 | Bond Future | 106.00771 | | 106.00771 | | 106.19050 | 106.19050 | | | 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 07/11/2019 | Bond Future | 101.20653 | | 101.20653 | | 101.20653 | 101.20653 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/02/2020 | Bond Future | 102.47724 | | 102.47724 | | 103.00247 | 103.00247 | | | 0.00 | 0.00 | 0 | 6,260.00 |

| 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 |
|------------------|---------------|------------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| I2033 | On 07/05/2020 | Bond Future | | 103.17062 | 103.17062 | | 103.70574 | 103.70574 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/08/2020 | Bond Future | | 105.07553 | 105.07553 | | 105.60013 | 105.60013 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 05/11/2020 | Bond Future | | 105.80979 | 105.80979 | | 106.36483 | 106.36483 | | | 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 07/11/2019 | Bond Future | | 118.59999 | 118.59999 | | 118.59999 | 118.59999 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2020 | Bond Future | | 118.44665 | 118.44665 | | 119.04628 | 119.04628 | | | 0.00 | 0.00 | 0 | 10,686.00 |
| I2038 | On 07/05/2020 | Bond Future | | 120.62989 | 120.62989 | | 121.24076 | 121.24076 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/08/2020 | Bond Future | | 121.16367 | 121.16367 | | 121.76215 | 121.76215 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 05/11/2020 | Bond Future | | 123.41856 | 123.41856 | | 124.05205 | 124.05205 | | | 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 07/11/2019 | Bond Future | | 108.74283 | 108.74283 | | 108.74283 | 108.74283 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/02/2020 | Bond Future | | 109.48288 | 109.48288 | | 110.17499 | 110.17499 | | | 0.00 | 0.00 | 0 | 11,575.00 |
| I2046 | On 07/05/2020 | Bond Future | | 109.75284 | 109.75284 | | 110.45783 | 110.45783 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/08/2020 | Bond Future | | 111.77909 | 111.77909 | | 112.47536 | 112.47536 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 05/11/2020 | Bond Future | | 112.06378 | 112.06378 | | 112.79491 | 112.79491 | | | 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 07/11/2019 | Bond Future | | 112.55232 | 112.55232 | | 112.55232 | 112.55232 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2020 | Bond Future | | 111.81473 | 111.81473 | | 112.26149 | 112.26149 | | | 0.00 | 0.00 | 0 | 11,627.00 |
| I2050 | On 07/05/2020 | Bond Future | | 113.87560 | 113.87560 | | 114.33087 | 114.33087 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/08/2020 | Bond Future | | 114.09821 | 114.09821 | | 114.53975 | 114.53975 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 05/11/2020 | Bond Future | | 116.22181 | 116.22181 | | 116.69391 | 116.69391 | | | 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 | | 262.39600 | 262.39600 | | 262.81100 | 262.81100 | | | 0.00 | 0.00 | 0 | 1,011.00 |
| IGOV | On 07/05/2020 | Index Future | | 267.23100 | 267.23100 | | 267.65500 | 267.65500 | | | 0.00 | 0.00 | 0 | 47.00 |
| IGOV | On 06/08/2020 | Index Future | | 272.11400 | 272.11400 | | 272.54500 | 272.54500 | | | 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 07/11/2019 | Bond Future | | 8.35500 | 115.43612 | | 8.35500 | 115.43612 | | 6.41 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2020 | Bond Future | | 8.55799 | 111.38881 | | 8.52204 | 111.58422 | | 6.34 | 0.00 | 77,972,167.00 | 700 | 100,617.00 |
| R186 | On 06/02/2020 | Bond Future | 8.11 | Call | 457.97000 | 0.45797 | 524.55000 | 0.52455 | 457.970 | 6.14 | 0.24 | 0.00 | 0 | 821.00 |
| R186 | On 06/02/2020 | Bond Future | 8.50 | Put | 1,540.83000 | 1.54083 | 1,462.97000 | 1.46297 | 1,540.830 | 6.34 | 0.53 | 0.00 | 0 | 821.00 |
| R186 | On 06/02/2020 | Bond Future | 9.00 | Put | 562.66000 | 0.56266 | 534.46000 | 0.53446 | 562.660 | 6.75 | 0.25 | 0.00 | 0 | 821.00 |
| R186 | On 07/05/2020 | Bond Future | | 8.61853 | 113.41538 | | 8.58066 | 113.61454 | | 6.18 | 0.00 | 0.00 | 0 | 1,650.00 |
| R186 | On 07/05/2020 | Bond Future | 7.60 | Call | 228.21000 | 0.22821 | 258.42000 | 0.25842 | 228.210 | 5.48 | 0.11 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/05/2020 | Bond Future | 7.90 | Put | 4,375.15000 | 4.37515 | 4,229.64000 | 4.22964 | 4,375.150 | 5.71 | 0.79 | 0.00 | 0 | 2,500.00 |
| R186 | On 07/05/2020 | Bond Future | 8.28 | Call | 1,151.66000 | 1.15166 | 1,240.60000 | 1.24060 | 1,151.660 | 6.02 | 0.36 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/05/2020 | Bond Future | 8.50 | Put | 2,286.21000 | 2.28621 | 2,196.24000 | 2.19624 | 2,286.210 | 6.18 | 0.54 | 0.00 | 0 | 23,208.00 |
| R186 | On 07/05/2020 | Bond Future | 8.93 | Put | 1,354.75000 | 1.35475 | 1,299.12000 | 1.29912 | 1,354.750 | 6.58 | 0.37 | 0.00 | 0 | 6,000.00 |
| R186 | On 06/08/2020 | Bond Future | | 8.68842 | 110.15248 | | 8.64760 | 110.35985 | | 6.13 | 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 |
|------------------|---------------|--------------------|-------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R186 | On 05/11/2020 | Bond Future | | 8.75002 | 112.20440 | | 8.70792 | 112.41082 | | 5.98 | 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 07/11/2019 | Bond Future | | 306.10039 | 306.10039 | | 306.10039 | 306.10039 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 06/02/2020 | Bond Future | | 303.86529 | 303.86529 | | 303.87154 | 303.87154 | | | 0.00 | 0.00 | 0 | 2,540.00 |
| R197 | On 07/05/2020 | Bond Future | | 309.46596 | 309.46596 | | 309.47297 | 309.47297 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 06/08/2020 | Bond Future | | 307.38760 | 307.38760 | | 307.33526 | 307.33526 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 05/11/2020 | Bond Future | | 313.10846 | 313.10846 | | 313.11524 | 313.11524 | | | 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 07/11/2019 | Bond Future | | 230.34234 | 230.34234 | | 230.34234 | 230.34234 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 06/02/2020 | Bond Future | | 230.36253 | 230.36253 | | 229.85514 | 229.85514 | | | 0.00 | 0.00 | 0 | 8,488.00 |
| R202 | On 07/05/2020 | Bond Future | | 234.60827 | 234.60827 | | 234.09214 | 234.09214 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 06/08/2020 | Bond Future | | 234.80131 | 234.80131 | | 234.23023 | 234.23023 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 05/11/2020 | Bond Future | | 239.17114 | 239.17114 | | 238.63539 | 238.63539 | | | 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 07/11/2019 | Bond Future | | 7.37000 | 102.64094 | | 7.37000 | 102.64094 | | 2.69 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 06/02/2020 | Bond Future | | 7.51108 | 104.14499 | | 7.49521 | 104.18770 | | 2.60 | 0.00 | 0.00 | 0 | 42,372.00 |
| R2023 | On 07/05/2020 | Bond Future | | 7.51854 | 102.10763 | | 7.50103 | 102.15132 | | 2.66 | 0.00 | 0.00 | 0 | 15,434.00 |
| R2023 | On 06/08/2020 | Bond Future | | 7.53170 | 103.94788 | | 7.51190 | 103.99328 | | 2.46 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 05/11/2020 | Bond Future | | 7.53523 | 101.94954 | | 7.51358 | 101.99475 | | 2.44 | 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 07/11/2019 | Bond Future | | 9.05500 | 95.30208 | | 9.05500 | 95.30208 | | 9.40 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 06/02/2020 | Bond Future | | 9.26540 | 92.11549 | | 9.23512 | 92.29951 | | 9.31 | 0.00 | 11,053,858.80 | 120 | 78,002.00 |
| R2030 | On 06/02/2020 | Bond Future | 8.40 | Call | 142.51000 | 0.14251 | 169.45000 | 0.16945 | 142.510 | 8.41 | 0.08 | 0.00 | 0 | 5,820.00 |
| R2030 | On 06/02/2020 | Bond Future | 9.00 | Call | 955.46000 | 0.95546 | 1,048.69000 | 1.04869 | 955.460 | 9.08 | 0.35 | 0.00 | 0 | 5,820.00 |
| R2030 | On 06/02/2020 | Bond Future | 9.25 | Put | 1,718.23000 | 1.71823 | 1,656.45000 | 1.65645 | 1,718.230 | 9.31 | 0.50 | 0.00 | 0 | 5,000.00 |
| R2030 | On 06/02/2020 | Bond Future | 9.40 | Put | 1,314.50000 | 1.31450 | 1,267.82000 | 1.26782 | 1,314.500 | 9.46 | 0.41 | 0.00 | 0 | 5,000.00 |
| R2030 | On 07/05/2020 | Bond Future | | 9.33806 | 93.79165 | | 9.30655 | 93.97927 | | 9.26 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 06/08/2020 | Bond Future | | 9.41924 | 91.46870 | | 9.38551 | 91.66515 | | 9.28 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 05/11/2020 | Bond Future | | 9.48929 | 93.17427 | | 9.45521 | 93.36866 | | 9.22 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 05/11/2020 | Bond Future | 8.53 | Call | 1,065.01000 | 1.06501 | 1,123.79000 | 1.12379 | 1,065.010 | 8.20 | 0.25 | 0.00 | 0 | 16,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 9.03 | Call | 2,176.87000 | 2.17687 | 2,267.29000 | 2.26729 | 2,176.870 | 8.93 | 0.39 | 0.00 | 0 | 16,000.00 |
| R2030 | On 05/11/2020 | Bond Future | 10.37 | Put | 1,959.54000 | 1.95954 | 1,917.69000 | 1.91769 | 1,959.540 | 10.89 | 0.29 | 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 07/11/2019 | Bond Future | | 9.39500 | 92.67506 | | 9.39500 | 92.67506 | | 10.96 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 06/02/2020 | Bond Future | | 9.61012 | 93.37969 | | 9.57480 | 93.61320 | | 10.38 | 0.00 | 0.00 | 0 | 65,427.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2032 | On 07/05/2020 | Bond Future | | | 9.68632 | | 90.91896 | | 9.64969 | 91.15690 | | 10.90 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 06/08/2020 | Bond Future | | | 9.76938 | | 92.55168 | | 9.73038 | 92.80042 | | 10.54 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 05/11/2020 | Bond Future | | | 9.84747 | | 90.11883 | | 9.80809 | 90.36547 | | 11.01 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2019 | Bond Future | | | 9.68000 | | 95.40662 | | 9.68000 | 95.40662 | | 11.95 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 06/02/2020 | Bond Future | | | 9.88102 | | 96.21551 | | 9.85097 | 96.43536 | | 11.32 | 0.00 | 76,972,408.00 | 800 | 114,173.00 |
| R2035 | On 07/05/2020 | Bond Future | | | 9.95683 | | 93.46313 | | 9.92573 | 93.68724 | | 11.96 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.11 | Call | 816.83000 | | 0.81683 | | 882.23000 | 0.88223 | 816.830 | 11.10 | 0.21 | 0.00 | 0 | 5,000.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.18 | Call | 947.84000 | | 0.94784 | | 1,019.87000 | 1.01987 | 947.840 | 11.22 | 0.23 | 0.00 | 0 | 3,530.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.75 | Call | 2,442.80000 | | 2.44280 | | 2,568.81000 | 2.56881 | 2,442.800 | 11.96 | 0.44 | 0.00 | 0 | 5,000.00 |
| R2035 | On 07/05/2020 | Bond Future | 9.78 | Call | 2,543.01000 | | 2.54301 | | 2,671.70000 | 2.67170 | 2,543.010 | 12.00 | 0.45 | 0.00 | 0 | 3,530.00 |
| R2035 | On 07/05/2020 | Bond Future | 10.57 | Put | 1,656.11000 | | 1.65611 | | 1,616.50000 | 1.61650 | 1,656.110 | 13.24 | 0.29 | 0.00 | 0 | 3,530.00 |
| R2035 | On 07/05/2020 | Bond Future | 10.75 | Put | 1,370.89000 | | 1.37089 | | 1,339.46000 | 1.33946 | 1,370.890 | 13.58 | 0.25 | 0.00 | 0 | 5,000.00 |
| R2035 | On 06/08/2020 | Bond Future | | | 10.03873 | | 95.14134 | | 10.00557 | 95.37646 | | 11.57 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 06/08/2020 | Bond Future | 8.75 | Call | 896.03000 | | 0.89603 | | 953.39000 | 0.95339 | 896.030 | 11.82 | 0.18 | 0.00 | 0 | 3,000.00 |
| R2035 | On 06/08/2020 | Bond Future | 9.00 | Call | 1,256.17000 | | 1.25617 | | 1,328.85000 | 1.32885 | 1,256.170 | 11.82 | 0.23 | 7,289,446.72 | 320 | 24,761.00 |
| R2035 | On 05/11/2020 | Bond Future | | | 10.11922 | | 92.41486 | | 10.08594 | 92.64711 | | 12.17 | 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 07/11/2019 | Bond Future | | | 9.83000 | | 91.43983 | | 9.83000 | 91.43983 | | 12.67 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2020 | Bond Future | | | 10.02671 | | 87.91904 | | 10.00183 | 88.10134 | | 12.59 | 0.00 | 0.00 | 0 | 67,032.00 |
| R2037 | On 07/05/2020 | Bond Future | | | 10.10634 | | 89.51890 | | 10.08060 | 89.70480 | | 12.71 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 06/08/2020 | Bond Future | | | 10.19330 | | 86.86684 | | 10.16571 | 87.06297 | | 12.93 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 05/11/2020 | Bond Future | | | 10.27018 | | 88.48841 | | 10.24270 | 88.68103 | | 12.96 | 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 07/11/2019 | Bond Future | | | 9.97000 | | 94.14818 | | 9.97000 | 94.14818 | | 13.14 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/02/2020 | Bond Future | | | 10.17283 | | 90.32604 | | 10.14280 | 90.56077 | | 13.07 | 0.00 | 0.00 | 0 | 44,716.00 |
| R2040 | On 07/05/2020 | Bond Future | | | 10.25365 | | 91.96973 | | 10.22261 | 92.20895 | | 13.22 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/08/2020 | Bond Future | | | 10.34168 | | 89.11075 | | 10.30861 | 89.36170 | | 13.48 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 05/11/2020 | Bond Future | | | 10.41973 | | 90.77454 | | 10.38661 | 91.02247 | | 13.53 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/11/2019 | Bond Future | | | 10.02500 | | 90.91851 | | 10.02500 | 90.91851 | | 13.85 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2020 | Bond Future | | | 10.22533 | | 87.15162 | | 10.19529 | 87.38960 | | 13.77 | 0.00 | 6,100,613.40 | 70 | 39,540.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.09 | Call | 65.96000 | | 0.06596 | | 81.77000 | 0.08177 | 65.960 | 11.79 | 0.03 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 9.74 | Call | 849.69000 | | 0.84969 | | 944.76000 | 0.94476 | 849.690 | 13.35 | 0.26 | 0.00 | 0 | 328.00 |
| R2044 | On 06/02/2020 | Bond Future | 10.78 | Put | 986.63000 | | 0.98663 | | 964.48000 | 0.96448 | 986.630 | 15.45 | 0.24 | 0.00 | 0 | 328.00 |
| R2044 | On 07/05/2020 | Bond Future | | | 10.30362 | | 88.73760 | | 10.27259 | 88.98014 | | 13.93 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.26 | Call | 532.95000 | | 0.53295 | | 583.38000 | 0.58338 | 532.950 | 12.22 | 0.14 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.33 | Call | 639.48000 | | 0.63948 | | 696.67000 | 0.69667 | 639.480 | 12.37 | 0.16 | 0.00 | 0 | 100.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.45 | Call | 853.83000 | | 0.85383 | | 923.26000 | 0.92326 | 853.830 | 12.62 | 0.20 | 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 | 9.91 | Call | 2,036.90000 | | 2.03690 | | 2,155.36000 | 2.15536 | 2,036.900 | 13.46 | 0.37 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.97 | Call | 2,232.36000 | | 2.23236 | | 2,357.02000 | 2.35702 | 2,232.360 | 13.56 | 0.40 | 0.00 | 0 | 129.00 |
| R2044 | On 07/05/2020 | Bond Future | 9.98 | Call | 2,265.79000 | | 2.26579 | | 2,391.48000 | 2.39148 | 2,265.790 | 13.58 | 0.40 | 0.00 | 0 | 100.00 |
| R2044 | On 07/05/2020 | Bond Future | 10.81 | Put | 2,006.67000 | | 2.00667 | | 1,958.02000 | 1.95802 | 2,006.670 | 14.86 | 0.32 | 0.00 | 0 | 129.00 |
| R2044 | On 07/05/2020 | Bond Future | 11.02 | Put | 1,611.86000 | | 1.61186 | | 1,574.42000 | 1.57442 | 1,611.860 | 15.30 | 0.26 | 0.00 | 0 | 556.00 |
| R2044 | On 07/05/2020 | Bond Future | 11.09 | Put | 1,500.54000 | | 1.50054 | | 1,466.31000 | 1.46631 | 1,500.540 | 15.46 | 0.25 | 0.00 | 0 | 100.00 |
| R2044 | On 06/08/2020 | Bond Future | | | 10.38869 | | 85.94581 | | 10.35569 | 86.19995 | | 14.22 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/08/2020 | Bond Future | 9.01 | Call | 590.84000 | | 0.59084 | | 636.47000 | 0.63647 | 590.840 | 12.74 | 0.13 | 0.00 | 0 | 140.00 |
| R2044 | On 06/08/2020 | Bond Future | 9.36 | Call | 1,089.60000 | | 1.08960 | | 1,160.26000 | 1.16026 | 1,089.600 | 12.93 | 0.21 | 0.00 | 0 | 602.00 |
| R2044 | On 06/08/2020 | Bond Future | 9.66 | Call | 1,789.03000 | | 1.78903 | | 1,886.30000 | 1.88630 | 1,789.030 | 13.43 | 0.30 | 0.00 | 0 | 140.00 |
| R2044 | On 06/08/2020 | Bond Future | 9.98 | Call | 2,742.82000 | | 2.74282 | | 2,868.21000 | 2.86821 | 2,742.820 | 13.89 | 0.40 | 0.00 | 0 | 602.00 |
| R2044 | On 06/08/2020 | Bond Future | 10.93 | Put | 2,676.63000 | | 2.67663 | | 2,615.41000 | 2.61541 | 2,676.630 | 15.28 | 0.33 | 0.00 | 0 | 140.00 |
| R2044 | On 06/08/2020 | Bond Future | 11.09 | Put | 2,350.81000 | | 2.35081 | | 2,297.67000 | 2.29767 | 2,350.810 | 15.59 | 0.30 | 0.00 | 0 | 602.00 |
| R2044 | On 05/11/2020 | Bond Future | | | 10.46407 | | 87.55055 | | 10.43101 | 87.80189 | | 14.29 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 05/11/2020 | Bond Future | 9.29 | Call | 1,427.38000 | | 1.42738 | | 1,500.44000 | 1.50044 | 1,427.380 | 13.15 | 0.23 | 0.00 | 0 | 568.00 |
| R2044 | On 05/11/2020 | Bond Future | 9.97 | Call | 3,250.40000 | | 3.25040 | | 3,372.64000 | 3.37264 | 3,250.400 | 13.99 | 0.40 | 0.00 | 0 | 568.00 |
| R2044 | On 05/11/2020 | Bond Future | 11.38 | Put | 2,639.57000 | | 2.63957 | | 2,588.12000 | 2.58812 | 2,639.570 | 15.78 | 0.28 | 0.00 | 0 | 568.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 07/11/2019 | Bond Future | | | 10.00500 | | 89.98689 | | 10.00500 | 89.98689 | | 14.28 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/02/2020 | Bond Future | | | 10.20633 | | 90.56061 | | 10.18145 | 90.76303 | | 13.53 | 0.00 | 1,901,772.81 | 21 | 93,422.00 |
| R2048 | On 07/05/2020 | Bond Future | | | 10.27859 | | 87.76882 | | 10.25292 | 87.97504 | | 14.38 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/08/2020 | Bond Future | | | 10.35594 | | 89.34396 | | 10.32851 | 89.56131 | | 13.96 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/08/2020 | Bond Future | 9.00 | Call | 894.84000 | | 0.89484 | | 946.39000 | 0.94639 | 894.840 | 14.16 | 0.16 | 0.00 | 0 | 3,000.00 |
| R2048 | On 06/08/2020 | Bond Future | 9.25 | Call | 1,281.16000 | | 1.28116 | | 1,347.41000 | 1.34741 | 1,281.160 | 14.16 | 0.22 | 0.00 | 0 | 20,640.00 |
| R2048 | On 05/11/2020 | Bond Future | | | 10.43155 | | 86.57348 | | 10.40421 | 86.78729 | | 14.76 | 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 07/11/2019 | Bond Future | | | 6.85000 | | 102.39513 | | 6.85000 | 102.39513 | | 0.06 | 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 07/11/2019 | Bond Future | | | 6.62500 | | 100.94576 | | 6.62500 | 100.94576 | | 0.77 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2020 | Bond Future | | | 6.60403 | | 102.61752 | | 6.51735 | 102.71105 | | 0.61 | 0.00 | 48,640,704.48 | 474 | 11,606.00 |
| R208 | On 07/05/2020 | Bond Future | | | 6.37743 | | 101.08106 | | 6.26538 | 101.17651 | | 0.56 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 06/08/2020 | Bond Future | | | 5.99668 | | 102.90670 | | 5.84493 | 103.00083 | | 0.41 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 05/11/2020 | Bond Future | | | 5.00842 | | 101.41291 | | 4.75144 | 101.51176 | | 0.24 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R209 | On 07/11/2019 | Bond Future | | 9.69000 | 72.75389 | | 9.69000 | 72.75389 | | 13.48 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2020 | Bond Future | | 9.88405 | 73.25951 | | 9.85398 | 73.44757 | | 12.88 | 0.00 | 0.00 | 0 | 103,379.00 |
| R209 | On 06/02/2020 | Bond Future | 9.40 | Call | 658.00000 | 0.65800 | 732.38000 | 0.73238 | 658.000 | 12.38 | 0.26 | 0.00 | 0 | 7,500.00 |
| R209 | On 07/05/2020 | Bond Future | | 9.95465 | 71.44114 | | 9.92363 | 71.63272 | | 13.51 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2020 | Bond Future | | 10.03058 | 72.72365 | | 9.99768 | 72.92421 | | 13.12 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/11/2020 | Bond Future | | 10.10187 | 70.92971 | | 10.06888 | 71.12830 | | 13.74 | 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 07/11/2019 | Bond Future | | 187.18458 | 187.18458 | | 187.18458 | 187.18458 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 06/02/2020 | Bond Future | | 189.94149 | 189.94149 | | 190.08326 | 190.08326 | | | 0.00 | 0.00 | 0 | 1,772.00 |
| R210 | On 07/05/2020 | Bond Future | | 190.79237 | 190.79237 | | 190.93712 | 190.93712 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 06/08/2020 | Bond Future | | 194.31496 | 194.31496 | | 194.42470 | 194.42470 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 05/11/2020 | Bond Future | | 195.20924 | 195.20924 | | 195.35917 | 195.35917 | | | 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 07/11/2019 | Bond Future | | 161.44884 | 161.44884 | | 161.44884 | 161.44884 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 06/02/2020 | Bond Future | | 161.93990 | 161.93990 | | 161.90851 | 161.90851 | | | 0.00 | 0.00 | 0 | 6,495.00 |
| R212 | On 07/05/2020 | Bond Future | | 164.92487 | 164.92487 | | 164.89323 | 164.89323 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 06/08/2020 | Bond Future | | 165.67617 | 165.67617 | | 165.61188 | 165.61188 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 05/11/2020 | Bond Future | | 168.75955 | 168.75955 | | 168.72652 | 168.72652 | | | 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 07/11/2019 | Bond Future | | 9.26000 | 85.76324 | | 9.26000 | 85.76324 | | 10.51 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2020 | Bond Future | | 9.47065 | 86.46320 | | 9.43531 | 86.67514 | | 10.01 | 0.00 | 0.00 | 0 | 24,070.00 |
| R213 | On 07/05/2020 | Bond Future | | 9.54039 | 84.48465 | | 9.50375 | 84.70065 | | 10.40 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 06/08/2020 | Bond Future | | 9.61644 | 86.00258 | | 9.57751 | 86.22793 | | 10.03 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 05/11/2020 | Bond Future | | 9.69138 | 84.05577 | | 9.65199 | 84.27965 | | 10.40 | 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 07/11/2019 | Bond Future | | 9.93500 | 71.10132 | | 9.93500 | 71.10132 | | 14.66 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2020 | Bond Future | | 10.13430 | 71.55361 | | 10.10944 | 71.71391 | | 13.97 | 0.00 | 0.00 | 0 | 17,710.00 |
| R214 | On 06/02/2020 | Bond Future | 9.52 | Call | 492.34000 | 0.49234 | 547.65000 | 0.54765 | 492.340 | 13.12 | 0.20 | 0.00 | 0 | 1,000.00 |
| R214 | On 06/02/2020 | Bond Future | 9.87 | Call | 1,196.64000 | 1.19664 | 1,289.08000 | 1.28908 | 1,196.640 | 13.77 | 0.37 | 0.00 | 0 | 1,000.00 |
| R214 | On 06/02/2020 | Bond Future | 10.42 | Put | 1,253.71000 | 1.25371 | 1,231.06000 | 1.23106 | 1,253.710 | 14.74 | 0.35 | 0.00 | 0 | 1,000.00 |
| R214 | On 07/05/2020 | Bond Future | | 10.20459 | 69.55758 | | 10.17896 | 69.72096 | | 14.75 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/05/2020 | Bond Future | 9.31 | Call | 708.32000 | 0.70832 | 757.66000 | 0.75766 | 708.320 | 13.57 | 0.20 | 0.00 | 0 | 1,250.00 |

| 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 07/05/2020 | Bond Future | 9.91 | Call | 2,013.91000 | 2.01391 | 2,105.82000 | 2.10582 | 2,013.910 | 14.62 | 0.41 | 0.00 | 0 | 1,250.00 |
| R214 | On 07/05/2020 | Bond Future | 10.66 | Put | 1,842.59000 | 1.84259 | 1,812.00000 | 1.81200 | 1,842.590 | 16.02 | 0.34 | 0.00 | 0 | 1,250.00 |
| R214 | On 06/08/2020 | Bond Future | | | 10.27979 | 70.80609 | 10.25248 | 70.97804 | | 14.34 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 05/11/2020 | Bond Future | | | 10.35333 | 68.83065 | 10.32611 | 69.00002 | | 15.10 | 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 |
| Total for Derivatives : | | | | | | | | | | | | 236,817,861.21 | 2,506 | 1 106 754.00 |
| Grand Total: | | | | | | | | | | | | 236,817,861.21 | 2,506 | 1 106 754.00 |