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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2019

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	95.28000	95.28000		95.29000	95.29000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	680.38600	680.38600		679.89100	679.89100			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.78600	692.78600		692.28100	692.28100			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	705.56600	705.56600		705.05100	705.05100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	782.27200	782.27200		780.65300	780.65300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	796.52800	796.52800		794.87900	794.87900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	811.22200	811.22200		809.54200	809.54200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	695.37100	695.37100		693.71000	693.71000			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	708.04400	708.04400		706.35200	706.35200			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	721.10500	721.10500		719.38100	719.38100			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	11.15731	77.77037		11.18852	77.59547				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.28103	75.39407		11.31343	75.21581				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.40806	76.77640		11.44172	76.59466				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.53696	74.43021		11.57193	74.24490				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	11.46327	78.82871		11.50953	78.53438				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.58528	76.00085		11.63330	75.70098				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.70864	77.39343		11.75848	77.08780				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.83276	74.58892		11.88450	74.27749				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	687.36800	687.36800		685.68500	685.68500				0.00	0.00	0	1,242.00
GOVI	On 07/05/2020	GOVI	699.89500	699.89500		698.18100	698.18100				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	712.80600	712.80600		711.05900	711.05900				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.55447	136.55447		136.62967	136.62967				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.07637	139.07637		139.15261	139.15261				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.20064	140.20064		140.27792	140.27792				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.83178	142.83178		142.91022	142.91022				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	101.74898	101.74898		101.92346	101.92346				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.51839	102.51839		102.69577	102.69577				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.45410	104.45410		104.63452	104.63452				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.27438	105.27438		105.45805	105.45805				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	100.83665	100.83665		100.83945	100.83945				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.50678	101.50678		101.50934	101.50934				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.42348	103.42348		103.42581	103.42581				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.14598	104.14598		104.14819	104.14819				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			116.95908		116.95908		116.96371	116.96371			0.00	0.00	0	10,814.00
I2038	On 07/05/2020	Bond Future			119.11905		119.11905		119.12336	119.12336			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.67886		119.67886		119.68283	119.68283			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.92468		121.92468		121.92866	121.92866			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			107.37955		107.37955		107.38220	107.38220			0.00	0.00	0	12,785.00
I2046	On 07/05/2020	Bond Future			107.61887		107.61887		107.62135	107.62135			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.65093		109.65093		109.65303	109.65303			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.91731		109.91731		109.91923	109.91923			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			109.43400		109.43400		108.79246	108.79246			0.00	0.00	0	11,827.00
I2050	On 07/05/2020	Bond Future			111.45508		111.45508		110.80145	110.80145			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			111.68398		111.68398		111.01775	111.01775			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.77987		113.77987		113.10106	113.10106			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			259.47500		259.47500		259.32800	259.32800			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.26700		264.26700		264.11700	264.11700			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.20400		269.20400		269.05100	269.05100			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			8.41704		112.15750		8.45041	111.97489		5.93	0.00	28,936,635.00	258	103,678.00
R186	On 06/02/2020	Bond Future	8.11	Call	386.55000		0.38655		337.08000	0.33708	386.550	5.72	0.26	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	835.35000		0.83535		910.72000	0.91072	835.350	5.93	0.43	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	181.27000		0.18127		203.31000	0.20331	181.270	6.37	0.13	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.46955		114.20156		8.50470	114.01542		6.09	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	287.24000		0.28724		202.49000	0.20249	287.240	5.75	0.14	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,671.92000		3.67192		3,752.56000	3.75256	3,671.920	5.83	0.76	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,287.21000		1.28721		1,174.79000	1.17479	1,287.210	5.99	0.42	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,685.96000		1.68596		1,759.16000	1.75916	1,685.960	6.09	0.48	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	871.70000		0.87170		947.83000	0.94783	871.700	6.37	0.29	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.52223		110.99993		8.55935	110.80992		6.06	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.57137		113.08378		8.61054	112.89020		5.95	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			301.61609		301.61609		301.64524	301.64524			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			307.18650		307.18650		307.21539	307.21539			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			305.21217		305.21217		305.24076	305.24076			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.93986		310.93986		310.96839	310.96839			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			226.38681		226.38681		226.39486	226.39486			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.56771		230.56771		230.57549	230.57549			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.79189		230.79189		230.79913	230.79913			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.12318		235.12318		235.13014	235.13014			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			7.27700		104.77719		7.29856	104.71876		2.35	0.00	2,409,875.37	23	42,437.00
R2023	On 07/05/2020	Bond Future			7.26035		102.75422		7.28411	102.69450		2.57	0.00	102,754,220.00	1,000	13,512.00
R2023	On 06/08/2020	Bond Future			7.22687		104.64983		7.25333	104.58865		2.42	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.18743		102.67890		7.21707	102.61648		2.37	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			9.22723		92.34754		9.27134	92.07945		8.80	0.00	51,437,579.78	557	77,729.00
R2030	On 06/02/2020	Bond Future	8.40	Call	48.95000		0.04895		38.58000	0.03858	48.950	7.98	0.04	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	679.93000		0.67993		593.55000	0.59355	679.930	8.57	0.33	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,212.09000		1.21209		1,343.57000	1.34357	1,212.090	8.80	0.48	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	841.51000		0.84151		944.69000	0.94469	841.510	8.96	0.37	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.29796		94.03050		9.34384	93.75729		9.11	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.37081		91.75094		9.41861	91.47237		9.13	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.43656		93.47528		9.48627	93.19147		9.07	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	859.68000		0.85968		571.08000	0.57108	859.680	8.44	0.21	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,111.02000		1.11102		785.25000	0.78525	1,111.020	8.46	0.26	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,460.42000		1.46042		1,147.50000	1.14750	1,460.420	8.58	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,105.46000		2.10546		1,845.12000	1.84512	2,105.460	8.77	0.40	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,129.27000		2.12927		1,870.78000	1.87078	2,129.270	8.78	0.40	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,613.52000		2.61352		2,389.97000	2.38997	2,613.520	8.90	0.46	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,860.64000		1.86064		2,078.95000	2.07895	1,860.640	9.53	0.32	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,431.99000		1.43199		1,699.11000	1.69911	1,431.990	9.87	0.26	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,318.03000		1.31803		1,596.32000	1.59632	1,318.030	9.99	0.24	0.00	0	3,000.00
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			9.60134		93.43766		9.64567	93.14549		9.83	0.00	56,062,596.00	600	70,738.00
R2032	On 07/05/2020	Bond Future			9.67680		90.98072		9.72276	90.68311		10.62	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.75352		92.65272		9.80123	92.34924		10.22	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.82886		90.23527		9.87835	89.92607		10.65	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,345.81000		1.34581		1,131.52000	1.13152	1,345.810	9.95	0.27	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,669.08000		1.66908		1,446.49000	1.44649	1,669.080	10.03	0.32	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,454.43000		2.45443		2,250.73000	2.25073	2,454.430	10.26	0.41	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,928.43000		2.92843		2,736.36000	2.73636	2,928.430	10.38	0.46	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,343.24000		1.34324		1,526.37000	1.52637	1,343.240	11.69	0.22	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	11.08	Put	1,222.53000		1.22253	1,397.65000	1.39765	1,222.530	11.70	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			9.94186		95.77275	9.97632	95.52334		10.80	0.00	26,816,370.00	280	118,255.00	
R2035	On 07/05/2020	Bond Future			10.01937		93.01487	10.05504	92.76064		11.69	0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	474.83000		0.47483	435.14000	0.43514	474.830	10.49	0.15	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	571.99000		0.57199	528.12000	0.52812	571.990	10.60	0.17	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,859.84000		1.85984	1,770.60000	1.77060	1,859.840	11.42	0.40	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	1,950.99000		1.95099	1,859.11000	1.85911	1,950.990	11.45	0.41	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,369.56000		1.36956	1,465.77000	1.46577	1,369.560	12.46	0.29	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,087.85000		1.08785	1,172.08000	1.17208	1,087.850	12.78	0.24	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.09795		94.72365	10.13489	94.46451		11.27	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	427.29000		0.42729	381.34000	0.38134	427.290	10.24	0.12	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	675.57000		0.67557	611.22000	0.61122	675.570	10.24	0.17	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.17852		92.00316	10.21677	91.73904		11.80	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			10.10964		87.31550	10.14902	87.03110		12.03	0.00	0.00	0	77,166.00	
R2037	On 07/05/2020	Bond Future			10.19170		88.90669	10.23242	88.61693		12.43	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.27636		86.28041	10.31854	85.98489		12.58	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.35413		87.90394	10.39771	87.60288		12.57	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			10.23504		89.84285	10.26423	89.61755		12.46	0.00	0.00	0	52,705.00	
R2040	On 07/05/2020	Bond Future			10.31760		91.48006	10.34777	91.25053		12.88	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	681.88000		0.68188	571.06000	0.57106	681.880	11.81	0.19	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,889.97000		1.88997	1,735.23000	1.73523	1,889.970	12.59	0.38	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.40276		88.65020	10.43401	88.41603		13.08	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.48103		90.31857	10.51330	90.08003		13.08	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,536.72000		1.53672	1,418.82000	1.41882	1,536.720	12.23	0.26	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,069.83000		2.06983	1,958.83000	1.95883	2,069.830	12.42	0.32	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,823.56000		2.82356	2,717.45000	2.71745	2,823.560	12.66	0.39	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	3,567.99000		3.56799	3,464.93000	3.46493	3,567.990	12.86	0.46	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,996.23000		1.99623	2,135.72000	2.13572	1,996.230	14.32	0.25	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,639.67000		1.63967	1,764.85000	1.76485	1,639.670	14.32	0.22	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			10.32431		86.37516	10.36875	86.03033		13.15	0.00	27,985,551.84	324	50,493.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	6.04000		0.00604	4.91000	0.00491	6.040	11.27	0.01	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	276.12000		0.27612	198.59000	0.19859	276.120	12.06	0.14	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	663.16000		0.66316	693.47000	0.69347	663.160	14.29	0.23	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.40550		87.94925	10.45142	87.59786		13.60	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	284.58000		0.28458	248.91000	0.24891	284.580	12.00	0.09	0.00	0	556.00	

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	9.33	Call	340.76000	0.34076		299.42000	0.29942	340.760	12.00	0.11	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	457.34000	0.45734		404.92000	0.40492	457.340	12.00	0.14	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,352.45000	1.35245		1,249.42000	1.24942	1,352.450	12.75	0.31	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,518.26000	1.51826		1,407.96000	1.40796	1,518.260	12.86	0.33	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,546.85000	1.54685		1,435.51000	1.43551	1,546.850	12.87	0.34	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,804.14000	1.80414		1,942.67000	1.94267	1,804.140	14.03	0.33	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,383.55000	1.38355		1,501.14000	1.50114	1,383.550	14.41	0.27	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,268.40000	1.26840		1,379.56000	1.37956	1,268.400	14.55	0.25	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.48919	85.17955		10.53668	84.82145		13.82	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	375.37000	0.37537		324.18000	0.32418	375.370	12.55	0.10	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	726.50000	0.72650		642.32000	0.64232	726.500	12.55	0.17	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,238.40000	1.23840		1,127.98000	1.12798	1,238.400	12.77	0.25	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,052.12000	2.05212		1,918.76000	1.91876	2,052.120	13.21	0.35	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,470.26000	2.47026		2,625.91000	2.62591	2,470.260	14.36	0.35	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,120.29000	2.12029		2,266.90000	2.26690	2,120.290	14.63	0.31	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.56606	86.78290		10.61510	86.41791		13.83	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	577.63000	0.57763		498.12000	0.49812	577.630	12.92	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,070.27000	1.07027		947.57000	0.94757	1,070.270	12.92	0.19	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,895.99000	1.89599		1,664.95000	1.66495	1,895.990	13.12	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,561.02000	2.56102		2,308.75000	2.30875	2,561.020	13.36	0.36	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,707.15000	2.70715		2,453.72000	2.45372	2,707.150	13.41	0.38	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,840.57000	2.84057		2,895.53000	2.89553	2,840.570	14.61	0.33	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,424.38000	2.42438		2,471.23000	2.47123	2,424.380	14.94	0.29	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,335.74000	2.33574		2,381.87000	2.38187	2,335.740	15.02	0.28	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			10.31021	89.72433		10.35473	89.37025		12.88	0.00	3,768,421.86	42	94,806.00	
R2048	On 07/05/2020	Bond Future			10.38545	86.91959		10.43141	86.55885		14.02	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.46161	88.51560		10.50910	88.14790		13.54	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	374.59000	0.37459		322.59000	0.32259	374.590	12.29	0.09	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	614.55000	0.61455		538.81000	0.53881	614.550	12.29	0.14	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.53897	85.74243		10.58800	85.36785		14.26	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			6.61249	102.60840		6.60669	102.61465		0.55	0.00	0.00	0	12,683.00	
R208	On 07/05/2020	Bond Future			6.38458	101.07497		6.37736	101.08112		0.56	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.93839	102.94283		5.92867	102.94886		0.43	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.87332	101.46485		4.85783	101.47081		0.25	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 06/02/2020	Bond Future			9.97503		72.69490		10.00382	72.51760		12.22	0.00	0.00	0	104,009.00
R209	On 06/02/2020	Bond Future	9.40	Call	224.82000		0.22482		200.13000	0.20013	224.820	11.29	0.14	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			10.04811		70.86843		10.07783	70.68771		13.29	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.12209		72.17009		10.15278	71.98585		12.86	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.19446		70.37663		10.22613	70.18889		13.45	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 06/02/2020	Bond Future			188.90469		188.90469		188.91536	188.91536			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.74992		189.74992		189.76028	189.76028			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.33265		193.33265		193.34270	193.34270			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.24540		194.24540		194.25527	194.25527			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			161.84795		161.84795		161.83395	161.83395			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.83698		164.83698		164.82227	164.82227			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.66123		165.66123		165.64574	165.64574			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.77008		168.77008		168.75400	168.75400			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			9.45138		86.57868		9.49572	86.31328		9.46	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.52003		84.60459		9.56599	84.33417		10.24	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.58922		86.16006		9.63693	85.88430		9.86	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.66096		84.22859		9.71046	83.94762		10.24	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			10.19807		71.14512		10.24239	70.86349		13.20	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	149.56000		0.14956		125.18000	0.12518	149.560	11.87	0.10	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	605.83000		0.60583		532.45000	0.53245	605.830	12.56	0.28	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	903.36000		0.90336		1,008.50000	1.00850	903.360	13.49	0.35	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.26998		69.14352		10.31567	68.85657		14.39	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	431.05000		0.43105		352.31000	0.35231	431.050	13.09	0.15	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,499.35000		1.49935		1,374.22000	1.37422	1,499.350	13.96	0.37	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	10.66	Put	1,571.52000	1.57152	1,688.70000	1.68870	1,571.520	15.03	0.34	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.34258	70.41333	10.38971	70.12090		13.92	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.41639	68.44082	10.46499	68.14281		14.61	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>300,171,249.85</b>	<b>3,084</b>	<b>1 207 173.00</b>
<b>Grand Total:</b>												<b>300,171,249.85</b>	<b>3,084</b>	<b>1 207 173.00</b>