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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/11/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.18000		90.18000		90.19000	90.19000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	765.30300		765.30300		764.04200	764.04200			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	772.74000		772.74000		771.49100	771.49100			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	780.92200		780.92200		779.67300	779.67300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	789.26500		789.26500		788.00800	788.00800			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	821.51000		821.51000		817.98300	817.98300			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	829.49200		829.49200		825.95900	825.95900			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	838.27600		838.27600		834.71800	834.71800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	847.23100		847.23100		843.64100	843.64100			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	718.58900		718.58900		715.10000	715.10000			0.00	0.00	0	68.0
ALBI	On 04/02/2021	Index Future	725.57100		725.57100		722.07200	722.07200			0.00	0.00	0	221.0
ALBI	On 06/05/2021	Index Future	733.25400		733.25400		729.73000	729.73000			0.00	0.00	0	0.0

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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
ALBI	On 05/08/2021	Index Future	741.08800		741.08800		737.53100	737.53100			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future	11.89734		72.55216		11.98561	72.10268			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.18305		73.25775		12.27478	72.80634			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future	12.46458		70.26014		12.56015	69.80504			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.76229		71.01946		12.86213	70.55996			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future	12.55197		70.45081		12.65019	69.91627			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.82945		71.13598		12.93195	70.59859			0.00	0.00	0	4,789.0
ES42	On 06/05/2021	Bond Future	13.11427		67.63223		13.22168	67.09026			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.40769		68.36349		13.52038	67.81612			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 05/11/2020	GOVI	709.81200		709.81200		706.39900	706.39900			0.00	0.00	0	207.0
GOVI	On 04/02/2021	GOVI	716.70900		716.70900		713.28700	713.28700			0.00	0.00	0	1,004.0
GOVI	On 06/05/2021	GOVI	724.29800		724.29800		720.85100	720.85100			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	732.03600		732.03600		728.55700	728.55700			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	144.80755		144.80755		144.80270	144.80270			0.00	0.00	0	2,483.0
I2025	On 04/02/2021	Bond Future	144.74589		144.74589		144.74444	144.74444			0.00	0.00	0	3,383.0
I2025	On 06/05/2021	Bond Future	146.31572		146.31572		146.31647	146.31647			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	146.40304		146.40304		146.40341	146.40341			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future	100.05029		100.05029		100.11910	100.11910			0.00	0.00	0	1,106.0
I2029	On 04/02/2021	Bond Future	101.04827		101.04827		101.12112	101.12112			0.00	0.00	0	4,910.0
I2029	On 06/05/2021	Bond Future	101.00644		101.00644		101.08056	101.08056			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	102.12167		102.12167		102.19733	102.19733			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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 05/11/2020	Bond Future	94.06940	94.06940		94.06162	94.06162			0.00	0.00	0	1,713.0
I2033		On 04/02/2021	Bond Future	95.00774	95.00774		95.00306	95.00306			0.00	0.00	0	7,653.0
I2033		On 06/05/2021	Bond Future	94.82435	94.82435		94.81986	94.81986			0.00	0.00	0	0.0
I2033		On 05/08/2021	Bond Future	95.87130	95.87130		95.86751	95.86751			0.00	0.00	0	0.0
I2033		On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 05/11/2020	Bond Future	105.16854	105.16854		105.02084	105.02084			0.00	0.00	0	5,279.0
I2038		On 04/02/2021	Bond Future	104.52332	104.52332		104.37600	104.37600			0.00	0.00	0	9,468.0
I2038		On 06/05/2021	Bond Future	105.65705	105.65705		105.50987	105.50987			0.00	0.00	0	0.0
I2038		On 05/08/2021	Bond Future	105.10458	105.10458		104.95487	104.95487			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 05/11/2020	Bond Future	92.46017	92.46017		92.60626	92.60626			0.00	0.00	0	4,012.0
I2046		On 04/02/2021	Bond Future	93.38245	93.38245		93.53309	93.53309			0.00	0.00	0	14,771.0
I2046		On 06/05/2021	Bond Future	92.60779	92.60779		92.75967	92.75967			0.00	0.00	0	0.0
I2046		On 05/08/2021	Bond Future	93.63045	93.63045		93.78472	93.78472			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 05/11/2020	Bond Future	94.34779	94.34779		94.33970	94.33970			0.00	173,222,542.44	1,836	4,127.0
I2050		On 04/02/2021	Bond Future	93.40172	93.40172		93.39502	93.39502			0.00	257,228,336.88	2,754	12,357.0
I2050		On 06/05/2021	Bond Future	94.41474	94.41474		94.40951	94.40951			0.00	0.00	0	0.0
I2050		On 05/08/2021	Bond Future	93.53250	93.53250		93.52605	93.52605			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 05/11/2020	Index Future	256.96200	256.96200		257.14000	257.14000			0.00	0.00	0	111.0
IGOV		On 04/02/2021	Index Future	259.52300	259.52300		259.71100	259.71100			0.00	0.00	0	989.0
IGOV		On 06/05/2021	Index Future	262.33400	262.33400		262.52900	262.52900			0.00	0.00	0	21.0
IGOV		On 05/08/2021	Index Future	265.19900	265.19900		265.39800	265.39800			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/11/2020	Jibar Tradeable Future	3.33500	96.66500		3.33500	96.66500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2020	Jibar Tradeable Future	3.21500	96.78500		3.21500	96.78500			0.00	0.00	0	30,010.0
JIBAR FUTURE		On 20/01/2021	Jibar Tradeable Future	3.19000	96.81000		3.20000	96.80000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/02/2021	Jibar Tradeable Future	3.13000	96.87000		3.13000	96.87000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.13500	96.86500		3.13500	96.86500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.12000	96.88000		3.13000	96.87000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.15000	96.85000		3.16000	96.84000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.26500	96.73500		3.27500	96.72500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.44000	96.56000		3.45000	96.55000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	3.53000	96.47000		3.54000	96.46000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	3.90000	96.10000		3.93000	96.07000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	3.95500	96.04500		4.23500	95.76500			0.00	0.00	0	0.0
R186		On 05/11/2020	Bond Future	7.06790	120.85565		7.10496	120.65581		6.48	0.00	847,198,106.50	7,010	20,311.0

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	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.15	0.00	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	89.64000		0.08964		82.20000	0.08220	89.640	6.37	0.26	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	2,303.48000		2.30348		2,103.98000	2.10398	2,303.480	6.62	1.00	0.00	0	80.0
R186	On 05/11/2020	Bond Future	8.00	Call	4,897.74000		4.89774		4,697.90000	4.69790	4,897.740	7.03	1.00	0.00	0	1,200.0
R186	On 04/02/2021	Bond Future			7.24442		116.75307		7.28286	116.55524		7.92	0.00	836,068,734.27	7,161	74,926.0
R186	On 04/02/2021	Bond Future	8.00	Put	598.11000		0.59811		648.66000	0.64866	598.110	8.37	0.21	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.41819		117.99132		7.45856	117.79327		7.14	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.60744		113.98503		7.65018	113.78561		6.55	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/11/2020	Bond Future			316.88712		316.88712		316.88323	316.88323			0.00	0.00	0	1,942.0
R197	On 04/02/2021	Bond Future			312.20288		312.20288		312.20789	312.20789			0.00	0.00	0	2,405.0
R197	On 06/05/2021	Bond Future			315.58861		315.58861		315.59865	315.59865			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			311.08166		311.08166		311.08647	311.08647			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/11/2020	Bond Future			211.72352		211.72352		212.45003	212.45003			0.00	0.00	0	3,471.0
R202	On 04/02/2021	Bond Future			209.66843		209.66843		210.40836	210.40836			0.00	1,048,342.15	5	7,827.0
R202	On 06/05/2021	Bond Future			211.94207		211.94207		212.69346	212.69346			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			210.03748		210.03748		210.79464	210.79464			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/11/2020	Bond Future			4.25787		109.09709		4.23336	109.15294		1.78	0.00	0.00	0	19,823.0
R2023	On 04/02/2021	Bond Future			4.30742		110.15816		4.27784	110.21817		1.71	0.00	34,259,187.76	311	31,151.0
R2023	On 06/05/2021	Bond Future			4.30882		107.41930		4.27394	107.48164		1.70	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.30263		108.57979		4.26125	108.64355		1.47	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future			9.30950		94.20595		9.37700	93.81684		11.33	0.00	108,431,048.45	1,151	65,240.0
R2030	On 05/11/2020	Bond Future	8.10	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.57	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.58	0.00	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.59	0.00	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.64	0.00	0.00	0	9,414.0
R2030	On 05/11/2020	Bond Future	8.73	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.81	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	0.05000		0.00005		0.13000	0.00013	0.050	10.94	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	0.06000		0.00006		0.17000	0.00017	0.060	10.95	0.00	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	5.26000		0.00526		5.96000	0.00596	5.260	11.14	0.02	0.00	0	9,414.0
R2030	On 05/11/2020	Bond Future	9.04	Call	6.48000		0.00648		7.09000	0.00709	6.480	11.15	0.02	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	137.10000		0.13710		100.74000	0.10074	137.100	11.31	0.28	0.00	0	3,000.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2030	On 05/11/2020	Bond Future	9.49	Put	37.25000	0.03725		150.02000	0.15002	37.250	11.57	0.10	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.60	Put	6.06000	0.00606		46.84000	0.04684	6.060	11.73	0.02	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	5.04000	0.00504		41.63000	0.04163	5.040	11.74	0.02	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	2.33000	0.00233		25.46000	0.02546	2.330	11.80	0.01	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.66	Put	1.91000	0.00191		22.41000	0.02241	1.910	11.82	0.01	0.00	0	5,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	0.02000	0.00002		1.15000	0.00115	0.020	12.12	0.00	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	0.00000	0.00000		0.11000	0.00011	0.000	12.32	0.00	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	0.00000	0.00000		0.03000	0.00003	0.000	12.43	0.00	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.72	0.00	0.00	0	2,000.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.72	0.00	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.52700	91.11837		9.59697	90.72853		13.92	0.00	0.00	0	112,439.0	
R2030	On 04/02/2021	Bond Future	8.20	Call	330.98000	0.33098		294.41000	0.29441	330.980	13.22	0.11	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	446.33000	0.44633		398.92000	0.39892	446.330	13.22	0.15	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	454.48000	0.45448		406.33000	0.40633	454.480	13.22	0.15	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,053.89000	1.05389		958.24000	0.95824	1,053.890	13.45	0.28	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,546.08000	1.54608		1,418.37000	1.41837	1,546.080	13.65	0.37	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,721.98000	1.72198		1,583.85000	1.58385	1,721.980	13.71	0.40	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,203.95000	1.20395		1,328.48000	1.32848	1,203.950	14.69	0.28	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.74537	92.08542		9.81823	91.69289		12.74	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	438.03000	0.43803		397.89000	0.39789	438.030	12.11	0.12	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	8.77	Call	1,222.76000	1.22276		0.00000	0.00000	1,222.760	12.12	0.26	7,326,923.40	300	300.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	4,933.99000	4.93399		5,189.52000	5.18952	4,933.990	12.40	0.62	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	2,143.80000	2.14380		0.00000	0.00000	2,143.800	12.43	0.39	10,850,706.12	300	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	2,885.60000	2.88560		3,069.91000	3.06991	2,885.600	12.85	0.44	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	1,213.09000	1.21309		0.00000	0.00000	1,213.090	13.78	0.22	6,162,470.87	300	300.0	
R2030	On 05/08/2021	Bond Future			9.98271	89.07518		10.05892	88.67906		11.50	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,343.40000	1.34340		1,242.97000	1.24297	1,343.400	10.83	0.27	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,254.96000	2.25496		2,109.28000	2.10928	2,254.960	11.14	0.39	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	596.61000	0.59661		649.38000	0.64938	596.610	12.49	0.12	0.00	0	600.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future			10.38032	86.87116		10.44803	86.47015		13.99	0.00	347,137,155.36	3,996	83,096.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.99	0.00	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.99	0.00	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.04	0.00	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.18	0.00	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	0.03000	0.00003		1.43000	0.00143	0.030	15.25	0.00	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	0.00000	0.00000		0.37000	0.00037	0.000	15.42	0.00	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.61771	87.71607		10.68782	87.31404		16.47	0.00	304,199,330.76	3,468	118,998.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	183.70000	0.18370		163.86000	0.16386	183.700	15.54	0.06	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	464.25000	0.46425		419.06000	0.41906	464.250	15.54	0.14	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,407.84000	2.40784		2,597.20000	2.59720	2,407.840	16.81	0.42	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.85448	84.50168		10.92739	84.09673		15.83	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2032	On 06/05/2021	Bond Future	10.33	Call	2,461.55000		2.46155	2,313.81000	2.31381	2,461.550		15.49	0.40	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	959.33000		0.95933	1,035.74000	1.03574	959.330		17.14	0.17	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			11.10419		85.41493	11.18022	85.00624			13.58	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 05/11/2020	Bond Future			11.16594		85.53140	11.27391	84.86553			15.80	0.00	317,235,962.60	3,709	31,421.0
R2035	On 04/02/2021	Bond Future			11.41855		86.36320	11.53080	85.69374			18.55	0.00	320,321,108.80	3,709	98,950.0
R2035	On 04/02/2021	Bond Future	10.14	Put	8,840.23000		8.84023	9,418.80000	9.41880	8,840.230		17.34	0.84	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,106.15000		4.10615	4,512.55000	4.51255	4,106.150		18.15	0.57	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.66229		82.80514	11.77914	82.12984			17.95	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,140.99000		1.14099	1,010.65000	1.01065	1,140.990		16.90	0.21	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	1,349.11000		1.34911	0.00000	0.00000	1,349.110		16.90	0.24	12,096,294.03	600	600.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,017.50000		2.01750	1,813.32000	1.81332	2,017.500		16.97	0.33	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.15	Call	2,786.78000		2.78678	0.00000	0.00000	2,786.780		17.34	0.41	20,269,868.78	600	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,249.34000		5.24934	5,642.10000	5.64210	5,249.340		17.52	0.55	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	4,515.47000		4.51547	4,872.93000	4.87293	4,515.470		17.76	0.50	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,274.92000		3.27492	3,563.49000	3.56349	3,274.920		18.22	0.40	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,000.81000		2.00081	2,198.35000	2.19835	2,000.810		19.44	0.27	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	1,783.24000		1.78324	0.00000	0.00000	1,783.240		19.44	0.25	12,190,757.48	600	600.0
R2035	On 05/08/2021	Bond Future			11.92272		83.69998	12.04473	83.01796			15.37	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 05/11/2020	Bond Future			11.45070		80.79038	11.53855	80.25992			16.84	0.00	425,280,560.32	5,264	58,743.0
R2037	On 04/02/2021	Bond Future			11.69665		77.32209	11.78788	76.78909			20.85	0.00	215,110,054.38	2,782	129,188.0
R2037	On 04/02/2021	Bond Future	9.65	Call	174.30000		0.17430	150.75000	0.15075	174.300		19.57	0.06	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	9,166.94000		9.16694	9,630.71000	9.63071	9,166.940		19.57	0.85	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	719.99000		0.71999	638.17000	0.63817	719.990		19.57	0.18	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	6,445.44000		6.44544	6,852.86000	6.85286	6,445.440		19.69	0.73	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	2,692.77000		2.69277	2,941.56000	2.94156	2,692.770		21.04	0.42	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	4,104.69000		4.10469	3,810.15000	3.81015	4,104.690		21.12	0.60	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	382.72000		0.38272	441.03000	0.44103	382.720		22.74	0.09	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.94273		78.14304	12.03769	77.60562			19.12	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			12.20771		74.73191	12.30693	74.18925			17.27	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future			11.60059		82.61099	11.70346	81.95790			17.36	0.00	80,793,548.22	978	38,498.0
R2040	On 05/11/2020	Bond Future	9.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		15.88	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	0.00000		0.00000	0.00000	0.00000	0.000		15.88	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		15.88	0.00	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	0.00000		0.00000	0.00000	0.00000	0.000		15.88	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	0.01000		0.00001	0.03000	0.00003	0.010		16.43	0.00	0.00	0	2,380.0
R2040	On 04/02/2021	Bond Future			11.84410		78.91012	11.95113	78.25340			21.48	0.00	77,174,097.36	978	81,334.0

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
R2040	On 04/02/2021	Bond Future	9.49	Call	86.67000	0.08667		71.59000	0.07159	86.670	19.94	0.03	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	103.56000	0.10356		85.82000	0.08582	103.560	19.94	0.03	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	284.76000	0.28476		240.62000	0.24062	284.760	19.94	0.08	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	386.75000	0.38675		328.97000	0.32897	386.750	19.94	0.11	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	4,343.76000	4.34376		4,738.23000	4.73823	4,343.760	21.26	0.56	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	3,757.13000	3.75713		4,119.17000	4.11917	3,757.130	21.47	0.51	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			12.08749	79.74803		12.19907	79.08555		19.72	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	1,464.15000	1.46415		0.00000	0.00000	1,464.150	18.51	0.25	5,980,617.43	300	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	3,037.76000	3.03776		0.00000	0.00000	3,037.760	19.25	0.42	9,945,350.19	300	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	1,890.21000	1.89021		0.00000	0.00000	1,890.210	21.38	0.24	5,841,756.01	300	300.0	
R2040	On 05/08/2021	Bond Future			12.34959	76.10395		12.46633	75.43495		17.88	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,659.29000	1.65929		1,494.75000	1.49475	1,659.290	16.74	0.27	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	2,615.06000	2.61506		2,385.10000	2.38510	2,615.060	17.10	0.37	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	906.26000	0.90626		1,002.63000	1.00263	906.260	19.42	0.13	0.00	0	900.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future			11.72539	78.81860		11.83323	78.14329		18.22	0.00	78,818,600.00	1,000	22,923.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.72	0.00	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.72	0.00	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.72	0.00	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.72	0.00	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.72	0.00	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.72	0.00	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.72	0.00	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	4,406.02000	4.40602		5,081.34000	5.08134	4,406.020	16.92	1.00	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	3,648.12000	3.64812		4,323.46000	4.32346	3,648.120	17.12	1.00	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,240.10000	2.24010		2,914.26000	2.91426	2,240.100	17.56	0.98	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,917.90000	1.91790		2,589.27000	2.58927	1,917.900	17.67	0.97	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			11.96444	75.20598		12.07681	74.52668		22.55	0.00	75,205,980.00	1,000	35,679.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	100.60000	0.10060		82.73000	0.08273	100.600	21.01	0.03	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	11,886.47000	11.88647		12,510.52000	12.51052	11,886.470	21.01	0.90	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	8,287.77000	8.28777		8,849.10000	8.84910	8,287.770	21.01	0.80	0.00	0	265.0	
R2044	On 06/05/2021	Bond Future			12.20330	76.00454		12.32059	75.31920		20.66	0.00	0.00	0	0.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,194.54000	2.19454		1,981.44000	1.98144	2,194.540	19.56	0.34	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.90	Put	5,383.70000	5.38370		5,771.88000	5.77188	5,383.700	20.27	0.54	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	3,651.15000	3.65115		3,952.24000	3.95224	3,651.150	20.95	0.41	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			12.46052	72.44521		12.58341	71.75302		18.71	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 05/11/2020	Bond Future			11.68527	77.69790		11.78808	77.04362		18.64	0.00	233,093,700.00	3,000	66,741.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.04	0.00	0.00	0	950.0	
R2048	On 05/11/2020	Bond Future	11.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.14	0.00	0.00	0	950.0	
R2048	On 04/02/2021	Bond Future			11.92263	78.45358		12.02990	77.79549		21.77	0.00	235,360,740.00	3,000	109,311.0	



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
R2048	On 04/02/2021	Bond Future	10.75	Call	774.16000	0.77416	669.73000	0.66973	774.160	20.20	0.19	0.00	0	2,590.0	
R2048	On 04/02/2021	Bond Future	11.50	Call	2,201.62000	2.20162	1,968.02000	1.96802	2,201.620	21.05	0.40	0.00	0	2,590.0	
R2048	On 06/05/2021	Bond Future			12.15140	74.87467	12.26339	74.21082		21.11	0.00	0.00	0	0.0	
R2048	On 05/08/2021	Bond Future			12.39541	75.68381	12.51273	75.01333		18.03	0.00	0.00	0	0.0	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R208	On 05/11/2020	Bond Future			3.45693	102.01271	3.48049	102.00354		0.18	0.00	176,686,013.72	1,732	5,793.0	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R209	On 05/11/2020	Bond Future			10.89424	66.39291	10.98171	65.91837		18.09	0.00	69,579,769.68	1,048	4,778.0	
R209	On 04/02/2021	Bond Future			11.10624	67.03863	11.19667	66.56167		21.31	0.00	36,737,169.24	548	27,478.0	
R209	On 06/05/2021	Bond Future			11.31635	64.60971	11.41009	64.12875		20.38	0.00	0.00	0	2,975.0	
R209	On 06/05/2021	Bond Future	10.25	Call	1,501.63000	1.50163	1,375.40000	1.37540	1,501.630	19.48	0.29	0.00	0	5,825.0	
R209	On 06/05/2021	Bond Future	11.25	Put	3,910.70000	3.91070	4,159.31000	4.15931	3,910.700	20.38	0.49	0.00	0	8,150.0	
R209	On 06/05/2021	Bond Future	12.25	Put	2,021.01000	2.02101	2,175.19000	2.17519	2,021.010	22.03	0.29	0.00	0	8,150.0	
R209	On 05/08/2021	Bond Future			11.53569	65.30797	11.63306	64.82224		17.78	0.00	0.00	0	0.0	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.0	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R210	On 05/11/2020	Bond Future			188.11140	188.11140	188.22392	188.22392			0.00	0.00	0	1,087.0	
R210	On 04/02/2021	Bond Future			189.98781	189.98781	190.10768	190.10768			0.00	0.00	0	1,254.0	
R210	On 06/05/2021	Bond Future			189.33831	189.33831	189.45996	189.45996			0.00	0.00	0	0.0	
R210	On 05/08/2021	Bond Future			191.42900	191.42900	191.55335	191.55335			0.00	0.00	0	0.0	
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R212	On 05/11/2020	Bond Future			170.26979	170.26979	170.58054	170.58054			0.00	0.00	0	1,851.0	
R212	On 04/02/2021	Bond Future			169.67340	169.67340	169.99076	169.99076			0.00	0.00	0	6,750.0	
R212	On 06/05/2021	Bond Future			171.51371	171.51371	171.83722	171.83722			0.00	0.00	0	0.0	
R212	On 05/08/2021	Bond Future			171.07907	171.07907	171.40517	171.40517			0.00	0.00	0	0.0	
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R213	On 05/11/2020	Bond Future			9.82471	83.30386	9.89226	82.92635		13.24	0.00	24,991,158.00	300	8,476.0	
R213	On 04/02/2021	Bond Future			10.04767	84.11405	10.11758	83.73560		15.61	0.00	25,234,215.00	300	8,389.0	
R213	On 06/05/2021	Bond Future			10.26211	81.47723	10.33469	81.09604		14.89	0.00	0.00	0	0.0	

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
R213	On 05/08/2021	Bond Future			10.49184	82.35757		10.56747	81.97282		12.94	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	1,331.63000	1.33163		1,237.58000	1.23758	1,331.630	12.21	0.26	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	4,639.26000	4.63926		4,863.27000	4.86327	4,639.260	12.69	0.56	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	3,033.98000	3.03398		3,203.67000	3.20367	3,033.980	13.15	0.42	0.00	0	200.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/11/2020	Bond Future			11.41965	62.69150		11.51726	62.17468		19.79	0.00	38,429,889.50	613	9,411.0
R214	On 04/02/2021	Bond Future			11.64170	63.30122		11.74302	62.78145		23.24	0.00	38,803,647.86	613	15,387.0
R214	On 06/05/2021	Bond Future			11.85483	60.69585		11.96010	60.17147		22.27	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			12.08095	61.35177		12.19064	60.82213		19.51	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>													<b>5,468,313,743.57</b>	<b>61,866</b>	<b>1 675 881.0</b>
<b>Grand Total:</b>													<b>5,468,313,743.57</b>	<b>61,866</b>	<b>1 675 881.0</b>