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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2020

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		90.16000	90.16000		90.18000	90.18000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future		767.07900	767.07900		765.30300	765.30300			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future		774.52900	774.52900		772.74000	772.74000			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		782.72700	782.72700		780.92200	780.92200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		791.08800	791.08800		789.26500	789.26500			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future		823.81000	823.81000		821.51000	821.51000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		831.81100	831.81100		829.49200	829.49200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		840.61600	840.61600		838.27600	838.27600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		849.59500	849.59500		847.23100	847.23100			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future		719.65500	719.65500		718.58900	718.58900			0.00	0.00	0	68.0
ALBI	On 04/02/2021	Index Future		726.64500	726.64500		725.57100	725.57100			0.00	0.00	0	221.0
ALBI	On 06/05/2021	Index Future		734.33600	734.33600		733.25400	733.25400			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	742.18000		742.18000		741.08800	741.08800			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	11.88308		72.62515		11.89734	72.55216			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.16834		73.33053		12.18305	73.25775			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future	12.44941		70.33278		12.46458	70.26014			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.74649		71.09259		12.76229	71.01946			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	12.53299		70.55491		12.55197	70.45081			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.80973		71.24020		12.82945	71.13598			0.00	0.00	0	4,789.0
ES42	On 06/05/2021	Bond Future	13.09374		67.73668		13.11427	67.63223			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.38620		68.46877		13.40769	68.36349			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	710.91600		710.91600		709.81200	709.81200			0.00	0.00	0	207.0
GOVI	On 04/02/2021	GOVI	717.82100		717.82100		716.70900	716.70900			0.00	0.00	0	1,004.0
GOVI	On 06/05/2021	GOVI	725.41900		725.41900		724.29800	724.29800			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	733.16800		733.16800		732.03600	732.03600			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	144.70722		144.70722		144.80755	144.80755			0.00	0.00	0	2,483.0
I2025	On 04/02/2021	Bond Future	144.64268		144.64268		144.74589	144.74589			0.00	1,157,141.44	8	3,379.0
I2025	On 06/05/2021	Bond Future	146.20955		146.20955		146.31572	146.31572			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	146.29514		146.29514		146.40304	146.40304			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	100.03337		100.03337		100.05029	100.05029			0.00	0.00	0	1,106.0
I2029	On 04/02/2021	Bond Future	101.02991		101.02991		101.04827	101.04827			0.00	0.00	0	4,910.0
I2029	On 06/05/2021	Bond Future	100.98664		100.98664		101.00644	101.00644			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	102.10123		102.10123		102.12167	102.12167			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	94.19158		94.19158		94.06940	94.06940			0.00	0.00	0	1,713.0
I2033	On 04/02/2021	Bond Future	95.13000		95.13000		95.00774	95.00774			0.00	42,523,110.00	447	7,616.0
I2033	On 06/05/2021	Bond Future	94.94668		94.94668		94.82435	94.82435			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	95.99456		95.99456		95.87130	95.87130			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	105.19523		105.19523		105.16854	105.16854			0.00	7,679,251.79	73	5,206.0
I2038	On 04/02/2021	Bond Future	104.54878		104.54878		104.52332	104.52332			0.00	7,632,060.94	73	9,468.0
I2038	On 06/05/2021	Bond Future	105.68157		105.68157		105.65705	105.65705			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	105.12888		105.12888		105.10458	105.10458			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	92.33078		92.33078		92.46017	92.46017			0.00	0.00	0	4,012.0
I2046	On 04/02/2021	Bond Future	93.25057		93.25057		93.38245	93.38245			0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future	92.47326		92.47326		92.60779	92.60779			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	93.49410		93.49410		93.63045	93.63045			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	94.37191		94.37191		94.34779	94.34779			0.00	0.00	0	4,127.0
I2050	On 04/02/2021	Bond Future	93.42486		93.42486		93.40172	93.40172			0.00	0.00	0	12,357.0
I2050	On 06/05/2021	Bond Future	94.43705		94.43705		94.41474	94.41474			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	93.55454		93.55454		93.53250	93.53250			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	257.01400		257.01400		256.96200	256.96200			0.00	0.00	0	111.0
IGOV	On 04/02/2021	Index Future	259.57500		259.57500		259.52300	259.52300			0.00	0.00	0	989.0
IGOV	On 06/05/2021	Index Future	262.38500		262.38500		262.33400	262.33400			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	265.25100		265.25100		265.19900	265.19900			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	3.20500		96.79500		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		3.19000	96.81000			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	3.12500		96.87500		3.13500	96.86500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.12000		96.88000		3.12000	96.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.14000		96.86000		3.15000	96.85000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.24500		96.75500		3.26500	96.73500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.41000		96.59000		3.44000	96.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.51000		96.49000		3.53000	96.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.87500		96.12500		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.93500		96.06500		3.95500	96.04500			0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.01194		121.15822		7.06790	120.85565		6.56	0.00	219,296,378.20	1,810	19,174.0

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	6.31	0.00	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.00	Call	135.67000	0.13567		89.64000	0.08964	135.670	6.56	0.44	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	7.50	Call	2,606.04000	2.60604		2,303.48000	2.30348	2,606.040	6.89	1.00	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	8.00	Call	5,200.31000	5.20031		4,897.74000	4.89774	5,200.310	7.32	1.00	0.00	0	1,200.0	
R186	On 04/02/2021	Bond Future			7.18553	117.05697		7.24442	116.75307		7.79	0.00	292,525,368.03	2,499	76,116.0	
R186	On 04/02/2021	Bond Future	8.00	Put	507.39000	0.50739		598.11000	0.59811	507.390	8.23	0.19	0.00	0	15,177.0	
R186	On 06/05/2021	Bond Future			7.35607	118.29692		7.41819	117.99132		7.00	0.00	0.00	0	0.0	
R186	On 05/08/2021	Bond Future			7.54153	114.29343		7.60744	113.98503		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			316.89994	316.89994		316.88712	316.88712			0.00	13,309,797.48	42	1,942.0	
R197	On 04/02/2021	Bond Future			312.21177	312.21177		312.20288	312.20288			0.00	13,112,894.34	42	2,447.0	
R197	On 06/05/2021	Bond Future			315.59361	315.59361		315.58861	315.58861			0.00	0.00	0	0.0	
R197	On 05/08/2021	Bond Future			311.08551	311.08551		311.08166	311.08166			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			212.51938	212.51938		211.72352	211.72352			0.00	0.00	0	3,471.0	
R202	On 04/02/2021	Bond Future			210.46959	210.46959		209.66843	209.66843			0.00	0.00	0	7,827.0	
R202	On 06/05/2021	Bond Future			212.74922	212.74922		211.94207	211.94207			0.00	0.00	0	0.0	
R202	On 05/08/2021	Bond Future			210.85276	210.85276		210.03748	210.03748			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			4.26573	109.07919		4.25787	109.09709		1.82	0.00	156,092,320.89	1,431	19,500.0	
R2023	On 04/02/2021	Bond Future			4.31703	110.13867		4.30742	110.15816		1.75	0.00	34,142,987.70	310	31,151.0	
R2023	On 06/05/2021	Bond Future			4.32063	107.39820		4.30882	107.41930		1.72	0.00	0.00	0	0.0	
R2023	On 05/08/2021	Bond Future			4.31677	108.55801		4.30263	108.57979		1.49	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			9.24735	94.56612		9.30950	94.20595		11.59	0.00	310,176,873.60	3,280	64,334.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.82	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	10.84	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	10.84	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	10.90	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	11.06	0.00	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	0.00000	0.00000		0.05000	0.00005	0.000	11.20	0.00	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	0.00000	0.00000		0.06000	0.00006	0.000	11.21	0.00	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	2.45000	0.00245		5.26000	0.00526	2.450	11.40	0.01	0.00	0	9,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	3.30000	0.00330		6.48000	0.00648	3.300	11.41	0.02	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	181.73000	0.18173		137.10000	0.13710	181.730	11.57	0.43	122,172,263.51	3,000	0.0	

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R2030	On 05/11/2020	Bond Future	9.49	Put	1.57000		0.00157		37.25000	0.03725	1.570	11.83	0.01		0	2,500.0
R2030	On 05/11/2020	Bond Future	9.60	Put	0.04000		0.00004		6.06000	0.00606	0.040	11.99	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	0.03000		0.00003		5.04000	0.00504	0.030	12.00	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.65	Put	0.01000		0.00001		2.33000	0.00233	0.010	12.06	0.00	0.00	0	2,500.0
R2030	On 05/11/2020	Bond Future	9.66	Put	0.00000		0.00000		1.91000	0.00191	0.000	12.08	0.00	0.00	0	5,500.0
R2030	On 05/11/2020	Bond Future	9.86	Put	0.00000		0.00000		0.02000	0.00002	0.000	12.39	0.00	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	12.59	0.00	0.00	0	2,500.0
R2030	On 05/11/2020	Bond Future	10.06	Put	0.00000		0.00000		0.00000	0.00000	0.000	12.70	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	12.99	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	12.99	0.00	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			9.46230		91.48079		9.52700	91.11837		13.91	0.00	883,704,431.40	9,660	108,658.0
R2030	On 04/02/2021	Bond Future	8.20	Call	366.04000		0.36604		330.98000	0.33098	366.040	13.20	0.13	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	491.79000		0.49179		446.33000	0.44633	491.790	13.20	0.16	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	500.66000		0.50066		454.48000	0.45448	500.660	13.20	0.16	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,146.19000		1.14619		1,053.89000	1.05389	1,146.190	13.43	0.30	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	1,668.81000		1.66881		1,546.08000	1.54608	1,668.810	13.64	0.39	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	1,855.11000		1.85511		1,721.98000	1.72198	1,855.110	13.70	0.42	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	10.20	Put	1,093.24000		1.09324		1,203.95000	1.20395	1,093.240	14.68	0.26	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.67797		92.45052		9.74537	92.08542		12.69	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	471.28000		0.47128		438.03000	0.43803	471.280	12.06	0.12	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,303.98000		1.30398		1,222.76000	1.22276	1,303.980	12.07	0.28	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	4,689.29000		4.68929		4,933.99000	4.93399	4,689.290	12.35	0.60	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,268.84000		2.26884		2,143.80000	2.14380	2,268.840	12.38	0.41	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	2,707.28000		2.70728		2,885.60000	2.88560	2,707.280	12.80	0.42	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	1,117.40000		1.11740		1,213.09000	1.21309	1,117.400	13.73	0.21	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.91218		89.44382		9.98271	89.07518		11.64	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,476.24000		1.47624		1,343.40000	1.34340	1,476.240	10.96	0.29	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,435.34000		2.43534		2,254.96000	2.25496	2,435.340	11.27	0.41	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	12.10	Put	571.28000		0.57128		596.61000	0.59661	571.280	12.63	0.11	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			10.35257		87.03625		10.38032	86.87116		14.29	0.00	97,219,491.25	1,117	82,007.0
R2032	On 05/11/2020	Bond Future	8.94	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.28	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	13.28	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	13.28	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	13.31	0.00	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	0.00000		0.00000		0.03000	0.00003	0.000	15.06	0.00	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.24	0.00	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.58897		87.88163		10.61771	87.71607		16.42	0.00	95,703,095.07	1,089	120,087.0
R2032	On 04/02/2021	Bond Future	8.79	Call	186.88000		0.18688		183.70000	0.18370	186.880	15.49	0.06	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	474.17000		0.47417		464.25000	0.46425	474.170	15.49	0.14	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	2,315.08000		2.31508		2,407.84000	2.40784	2,315.080	16.76	0.41	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.82470		84.66786		10.85448	84.50168		15.76	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
R2032	On 06/05/2021	Bond Future	10.33	Call	2,501.31000	2.50131	2,461.55000	2.46155	2,501.310	15.42	0.40	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	914.96000	0.91496	959.33000	0.95933	914.960	17.07	0.16	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			11.07315	85.58258	11.10419	85.41493		13.71	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			11.15273	85.61341	11.16594	85.53140		16.09	0.00	96,486,313.07	1,127	31,421.0	
R2035	On 04/02/2021	Bond Future			11.40494	86.44492	11.41855	86.36320		18.43	0.00	90,075,606.64	1,042	99,962.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	8,750.06000	8.75006	8,840.23000	8.84023	8,750.060	17.23	0.84	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	4,024.42000	4.02442	4,106.15000	4.10615	4,024.420	18.04	0.56	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			11.64829	82.88661	11.66229	82.80514		17.81	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,128.32000	1.12832	1,140.99000	1.14099	1,128.320	16.77	0.21	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	1,336.58000	1.33658	1,349.11000	1.34911	1,336.580	16.77	0.24	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	2,006.25000	2.00625	2,017.50000	2.01750	2,006.250	16.83	0.33	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	2,777.39000	2.77739	2,786.78000	2.78678	2,777.390	17.20	0.41	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	5,161.52000	5.16152	5,249.34000	5.24934	5,161.520	17.39	0.55	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	4,432.63000	4.43263	4,515.47000	4.51547	4,432.630	17.63	0.50	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	3,201.97000	3.20197	3,274.92000	3.27492	3,201.970	18.09	0.39	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	1,944.01000	1.94401	2,000.81000	2.00081	1,944.010	19.31	0.26	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	1,729.80000	1.72980	1,783.24000	1.78324	1,729.800	19.31	0.24	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.90816	83.78196	11.92272	83.69998		15.40	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			11.43267	80.89993	11.45070	80.79038		17.21	0.00	59,218,748.76	732	58,743.0	
R2037	On 04/02/2021	Bond Future			11.67802	77.43163	11.69665	77.32209		20.80	0.00	39,877,289.45	515	129,481.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	174.47000	0.17447	174.30000	0.17430	174.470	19.54	0.06	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	9,061.83000	9.06183	9,166.94000	9.16694	9,061.830	19.54	0.84	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	725.98000	0.72598	719.99000	0.71999	725.980	19.54	0.18	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	6,347.62000	6.34762	6,445.44000	6.44544	6,347.620	19.66	0.73	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	2,622.01000	2.62201	2,692.77000	2.69277	2,622.010	20.99	0.42	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	4,145.77000	4.14577	4,104.69000	4.10469	4,145.770	21.07	0.60	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	362.50000	0.36250	382.72000	0.38272	362.500	22.69	0.09	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.92348	78.25270	11.94273	78.14304		19.03	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			12.18763	74.84248	12.20771	74.73191		17.40	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			11.58764	82.69383	11.60059	82.61099		17.67	0.00	43,331,566.92	524	38,236.0	
R2040	On 05/11/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	16.20	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	16.20	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	16.20	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	16.20	0.00	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.00	Call	0.00000	0.00000	0.01000	0.00001	0.000	16.73	0.00	0.00	0	2,380.0	
R2040	On 04/02/2021	Bond Future			11.83075	78.99266	11.84410	78.91012		21.32	0.00	22,275,930.12	282	81,586.0	

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	82.07000	0.08207		86.67000	0.08667	82.070	19.78	0.03	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	98.39000	0.09839		103.56000	0.10356	98.390	19.78	0.03	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	275.48000	0.27548		284.76000	0.28476	275.480	19.78	0.08	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	376.09000	0.37609		386.75000	0.38675	376.090	19.78	0.10	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	4,253.58000	4.25358		4,343.76000	4.34376	4,253.580	21.09	0.56	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	3,671.44000	3.67144		3,757.13000	3.75713	3,671.440	21.31	0.51	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			12.07373	79.83038		12.08749	79.74803		19.54	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	1,443.36000	1.44336		1,464.15000	1.46415	1,443.360	18.33	0.25	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	3,022.32000	3.02232		3,037.76000	3.03776	3,022.320	19.08	0.42	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	1,829.99000	1.82999		1,890.21000	1.89021	1,829.990	21.21	0.24	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			12.33524	76.18686		12.34959	76.10395		17.83	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,659.56000	1.65956		1,659.29000	1.65929	1,659.560	16.67	0.27	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	2,620.84000	2.62084		2,615.06000	2.61506	2,620.840	17.03	0.37	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	886.40000	0.88640		906.26000	0.90626	886.400	19.39	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			11.71259	78.89945		11.72539	78.81860		18.56	0.00	154,169,525.30	1,954	21,313.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.05	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	17.05	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	17.05	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	17.05	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	17.05	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	17.05	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	17.05	0.00	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	4,325.17000	4.32517		4,406.02000	4.40602	4,325.170	17.26	1.00	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	3,567.22000	3.56722		3,648.12000	3.64812	3,567.220	17.46	1.00	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,153.86000	2.15386		2,240.10000	2.24010	2,153.860	17.89	1.00	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,824.98000	1.82498		1,917.90000	1.91790	1,824.980	18.00	0.99	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			11.95123	75.28655		11.96444	75.20598		22.40	0.00	121,211,345.50	1,610	37,289.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	95.67000	0.09567		100.60000	0.10060	95.670	20.85	0.03	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	11,795.93000	11.79593		11,886.47000	11.88647	11,795.930	20.85	0.90	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	8,194.34000	8.19434		8,287.77000	8.28777	8,194.340	20.85	0.80	0.00	0	265.0	
R2044	On 06/05/2021	Bond Future			12.18966	76.08497		12.20330	76.00454		20.49	0.00	0.00	0	0.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,176.57000	2.17657		2,194.54000	2.19454	2,176.570	19.38	0.34	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.90	Put	5,292.39000	5.29239		5,383.70000	5.38370	5,292.390	20.10	0.54	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	3,570.80000	3.57080		3,651.15000	3.65115	3,570.800	20.78	0.41	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			12.44627	72.52622		12.46052	72.44521		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			11.67257	77.77944		11.68527	77.69790		18.97	0.00	213,193,445.04	2,741	66,041.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.38	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	17.48	0.00	0.00	0	950.0	
R2048	On 04/02/2021	Bond Future			11.90949	78.53492		11.92263	78.45358		21.60	0.00	196,180,230.16	2,498	110,856.0	



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
R2048	On 04/02/2021	Bond Future	10.75	Call	759.81000		0.75981		774.16000	0.77416	759.810	20.03	0.18	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	2,190.71000		2.19071		2,201.62000	2.20162	2,190.710	20.88	0.40	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			12.13782		74.95592		12.15140	74.87467		20.92	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.38123		75.76563		12.39541	75.68381		17.98	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			3.46298		102.01035		3.45693	102.01271		0.18	0.00	587,273,584.95	5,757	36.0
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			10.88231		66.45802		10.89424	66.39291		18.53	0.00	11,164,947.36	168	4,663.0
R209	On 04/02/2021	Bond Future			11.09401		67.10353		11.10624	67.03863		21.23	0.00	20,734,990.77	309	27,531.0
R209	On 06/05/2021	Bond Future			11.30381		64.67445		11.31635	64.60971		20.26	0.00	0.00	0	2,975.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,494.80000		1.49480		1,501.63000	1.50163	1,494.800	19.37	0.29	0.00	0	5,825.0
R209	On 06/05/2021	Bond Future	11.25	Put	3,847.29000		3.84729		3,910.70000	3.91070	3,847.290	20.26	0.48	0.00	0	8,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	1,972.37000		1.97237		2,021.01000	2.02101	1,972.370	21.90	0.29	0.00	0	8,150.0
R209	On 05/08/2021	Bond Future			11.52271		65.37314		11.53569	65.30797		18.00	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			188.14667		188.14667		188.11140	188.11140			0.00	0.00	0	1,087.0
R210	On 04/02/2021	Bond Future			190.02101		190.02101		189.98781	189.98781			0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future			189.36961		189.36961		189.33831	189.33831			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			191.45993		191.45993		191.42900	191.42900			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			170.05111		170.05111		170.26979	170.26979			0.00	51,015,333.00	300	1,551.0
R212	On 04/02/2021	Bond Future			169.45035		169.45035		169.67340	169.67340			0.00	50,835,105.00	300	7,050.0
R212	On 06/05/2021	Bond Future			171.28612		171.28612		171.51371	171.51371			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			170.84829		170.84829		171.07907	171.07907			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			9.77741		83.56957		9.82471	83.30386		13.56	0.00	42,202,632.85	505	8,104.0
R213	On 04/02/2021	Bond Future			9.99856		84.38130		10.04767	84.11405		15.57	0.00	48,012,959.70	569	8,760.0
R213	On 06/05/2021	Bond Future			10.21117		81.74620		10.26211	81.47723		14.81	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			10.43875	82.62912		10.49184	82.35757		13.09	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	1,433.06000	1.43306		1,331.63000	1.33163	1,433.060	12.35	0.28	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	4,525.58000	4.52558		4,639.26000	4.63926	4,525.580	12.84	0.54	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	2,960.37000	2.96037		3,033.98000	3.03398	2,960.370	13.31	0.41	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			11.40241	62.78353		11.41965	62.69150		20.27	0.00	27,750,320.26	442	9,070.0
R214	On 04/02/2021	Bond Future			11.62389	63.39335		11.64170	63.30122		23.13	0.00	24,216,259.70	382	15,428.0
R214	On 06/05/2021	Bond Future			11.83646	60.78813		11.85483	60.69585		22.11	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			12.06186	61.44475		12.08095	61.35177		19.75	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>4,195,673,600.19</b>	<b>46,638</b>	<b>1 663 872.0</b>
<b>Grand Total:</b>													<b>4,195,673,600.19</b>	<b>46,638</b>	<b>1 663 872.0</b>