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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/12/2020

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	90.62000		90.62000		90.59000	90.59000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	775.47200		775.47200		775.40500	775.40500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	783.56900		783.56900		783.50500	783.50500			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	792.02400		792.02400		791.96000	791.96000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	800.73500		800.73500		800.67100	800.67100			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	850.68100		850.68100		851.71400	851.71400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	859.56400		859.56400		860.61100	860.61100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	868.83900		868.83900		869.89900	869.89900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	878.39400		878.39400		879.46600	879.46600			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	744.01700		744.01700		744.62600	744.62600			0.00	7,440,170.00	1	230.0
ALBI	On 06/05/2021	Index Future	751.78600		751.78600		752.40400	752.40400			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	759.89800		759.89800		760.52400	760.52400			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 04/11/2021	Index Future		768.25500	768.25500		768.88800	768.88800			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 04/02/2021	Bond Future		11.69391	75.73683		11.68139	75.80191			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.95647	72.75360		11.94337	72.81957			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.22973	73.54750		12.21601	73.61438			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.51085	70.57404		12.49651	70.64172			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 04/02/2021	Bond Future		12.29605	74.05378		12.28338	74.12565			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.55709	70.56942		12.54378	70.64226			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.82205	71.33996		12.80810	71.41366			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		13.09701	67.85946		13.08236	67.93409			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 04/02/2021	GOVI		734.90900	734.90900		735.50300	735.50300			0.00	7,349,090.00	1	965.0
GOVI	On 06/05/2021	GOVI		742.58300	742.58300		743.18500	743.18500			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		750.59600	750.59600		751.20600	751.20600			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		758.85000	758.85000		759.46800	759.46800			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		147.20964	147.20964		147.03250	147.03250			0.00	0.00	0	5,327.0
I2025	On 06/05/2021	Bond Future		148.78326	148.78326		148.60463	148.60463			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.90988	148.90988		148.72955	148.72955			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.56562	150.56562		150.38344	150.38344			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 04/02/2021	Bond Future		102.79626	102.79626		102.79047	102.79047			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.75465	102.75465		102.74915	102.74915			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		103.90029	103.90029		103.89492	103.89492			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		103.90404	103.90404		103.89874	103.89874			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 04/02/2021	Bond Future	96.65699	96.65699	96.54941	96.54941					0.00	0.00	0	7,717.0
I2033	On 06/05/2021	Bond Future	96.47338	96.47338	96.36501	96.36501					0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	97.54899	97.54899	97.43952	97.43952					0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	97.40776	97.40776	97.29715	97.29715					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 04/02/2021	Bond Future	107.07060	107.07060	107.06281	107.06281					0.00	0.00	0	7,655.0
I2038	On 06/05/2021	Bond Future	108.21529	108.21529	108.20773	108.20773					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	107.69822	107.69822	107.69072	107.69072					0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.89587	108.89587	108.88846	108.88846					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 04/02/2021	Bond Future	96.48287	96.48287	96.15417	96.15417					0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	95.72232	95.72232	95.39034	95.39034					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	96.78961	96.78961	96.45429	96.45429					0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	96.05669	96.05669	95.71766	95.71766					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 04/02/2021	Bond Future	96.79140	96.79140	96.78437	96.78437					0.00	0.00	0	11,021.0
I2050	On 06/05/2021	Bond Future	97.82615	97.82615	97.81917	97.81917					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	96.98688	96.98688	96.98010	96.98010					0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	98.06556	98.06556	98.05866	98.05866					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 04/02/2021	Index Future	264.82800	264.82800	264.59500	264.59500					0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	267.65900	267.65900	267.42400	267.42400					0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	270.61100	270.61100	270.37400	270.37400					0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	273.65100	273.65100	273.41100	273.41100					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.60500	96.39500	3.58500	96.41500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.67500	96.32500	3.63500	96.36500					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.62000	96.38000	3.60000	96.40000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.65500	96.34500	3.61500	96.38500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.63000	96.37000	3.61000	96.39000					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.65000	96.35000	3.61000	96.39000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.66000	96.34000	3.62000	96.38000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.74500	96.25500	3.71500	96.28500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.89000	96.11000	3.86000	96.14000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.04000	95.96000	4.01000	95.99000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.29500	95.70500	4.27500	95.72500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.43500	95.56500	4.44500	95.55500					0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.15733	117.20285	7.15925	117.19291				6.97	0.00	0.00	0	79,611.0

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
R186	On 04/02/2021	Bond Future	8.00	Put	200.26000		0.20026		206.90000	0.20690	200.260	7.44	0.11	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.32971		118.42691		7.33167	118.41724		6.59	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.51084		114.43739		7.51288	114.42781		6.24	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.69980		115.68405		7.70194	115.67450		6.17	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 04/02/2021	Bond Future			316.88963		316.88963		316.89237	316.89237			0.00	0.00	0	2,454.0
R197	On 06/05/2021	Bond Future			320.27653		320.27653		320.28025	320.28025			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.83449		315.83449		315.83876	315.83876			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.34681		319.34681		319.35144	319.35144			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 04/02/2021	Bond Future			213.34320		213.34320		212.89509	212.89509			0.00	2,346,775.20	11	7,838.0
R202	On 06/05/2021	Bond Future			215.62341		215.62341		215.17127	215.17127			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.77128		213.77128		213.31439	213.31439			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			216.14855		216.14855		215.68659	215.68659			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 04/02/2021	Bond Future			4.64851		109.46930		4.56738	109.63263		1.49	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.70987		106.70597		4.61659	106.87132		1.72	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.76558		107.87001		4.65604	108.03737		1.46	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.83401		105.13738		4.70252	105.30665		1.31	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 04/02/2021	Bond Future			9.14915		93.26171		9.13591	93.33799		12.12	0.00	0.00	0	111,095.0
R2030	On 04/02/2021	Bond Future	8.20	Call	227.28000		0.22728		242.44000	0.24244	227.280	11.35	0.11	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	352.80000		0.35280		373.40000	0.37340	352.800	11.41	0.16	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	362.25000		0.36225		383.21000	0.38321	362.250	11.42	0.16	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,120.89000		1.12089		1,162.82000	1.16282	1,120.890	11.81	0.37	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	1,777.57000		1.77757		1,830.34000	1.83034	1,777.570	12.03	0.50	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,014.52000		2.01452		2,070.26000	2.07026	2,014.520	12.08	0.53	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,470.90000		1.47090		1,453.82000	1.45382	1,470.900	12.16	0.42	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,356.51000		1.35651		1,341.04000	1.34104	1,356.510	12.20	0.39	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	300.79000		0.30079		299.89000	0.29989	300.790	13.29	0.12	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.35334		94.23619		9.33946	94.31355		11.58	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	422.12000		0.42212		436.90000	0.43690	422.120	10.96	0.13	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,448.62000		1.44862		1,482.57000	1.48257	1,448.620	11.28	0.33	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	3,222.90000		3.22290		3,191.45000	3.19145	3,222.900	11.56	0.53	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,610.50000		2.61050		2,657.68000	2.65768	2,610.500	11.59	0.49	0.00	0	300.0

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R2030	On	06/05/2021	Bond Future	9.92	Put	1,633.46000	1.63346	1,617.29000	1.61729	1,633.460	12.17	0.32	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	466.70000	0.46670	462.48000	0.46248	466.700	12.57	0.12	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.57030	91.25905	9.55574	91.33741		10.96	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	8.95	Call	1,793.80000	1.79380	1,827.54000	1.82754	1,793.800	10.59	0.35	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	9.45	Call	2,955.34000	2.95534	3,000.24000	3.00024	2,955.340	10.93	0.49	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	12.10	Put	247.25000	0.24725	244.65000	0.24465	247.250	11.93	0.06	0.00	0	600.0	
R2030	On	04/11/2021	Bond Future			9.78313	92.25348	9.76788	92.33286		10.83	0.00	0.00	0	0.0	
R2030	On	04/11/2021	Bond Future	8.27	Call	964.71000	0.96471	984.54000	0.98454	964.710	10.16	0.20	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	8.77	Call	1,586.69000	1.58669	1,614.79000	1.61479	1,586.690	10.18	0.29	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	11.44	Put	1,146.48000	1.14648	1,135.60000	1.13560	1,146.480	11.70	0.19	0.00	0	300.0	
R2030	On	31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On	04/02/2021	Bond Future			10.14607	90.49008	10.11760	90.66148		14.17	0.00	0.00	0	117,675.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	97.86000	0.09786	110.73000	0.11073	97.860	13.11	0.05	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	402.17000	0.40217	439.65000	0.43965	402.170	13.37	0.16	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	813.95000	0.81395	788.41000	0.78841	813.950	15.37	0.23	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			10.36508	87.29095	10.33536	87.46440		14.28	0.00	0.00	0	0.0	
R2032	On	06/05/2021	Bond Future	10.33	Call	3,146.57000	3.14657	3,246.05000	3.24605	3,146.570	14.35	0.51	0.00	0	736.0	
R2032	On	06/05/2021	Bond Future	12.57	Put	287.93000	0.28793	279.65000	0.27965	287.930	15.53	0.07	0.00	0	736.0	
R2032	On	05/08/2021	Bond Future			10.59171	88.24360	10.56068	88.41909		12.99	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future			10.82420	85.06000	10.79180	85.23755		13.36	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future	9.33	Call	1,263.19000	1.26319	1,308.41000	1.30841	1,263.190	12.55	0.23	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	9.83	Call	1,990.39000	1.99039	2,052.86000	2.05286	1,990.390	12.62	0.32	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	12.81	Put	1,107.76000	1.10776	1,082.93000	1.08293	1,107.760	14.43	0.17	0.00	0	700.0	
R2032	On	31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On	04/02/2021	Bond Future			10.95163	89.23674	10.94391	89.28548		15.91	0.00	1,873,971.54	21	98,621.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	5,863.15000	5.86315	5,834.42000	5.83442	5,863.150	14.67	0.82	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	1,820.80000	1.82080	1,819.26000	1.81926	1,820.800	16.08	0.41	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			11.17801	85.69508	11.16993	85.74457		16.24	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.05	Call	994.22000	0.99422	1,013.03000	1.01303	994.220	15.17	0.22	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	1,265.37000	1.26537	1,287.23000	1.28723	1,265.370	15.17	0.26	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	1,565.66000	1.56566	1,590.42000	1.59042	1,565.660	15.34	0.30	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.55	Put	5,864.31000	5.86431	5,842.27000	5.84227	5,864.310	15.52	0.66	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	2,524.95000	2.52495	2,556.87000	2.55687	2,524.950	15.81	0.42	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.05	Put	3,988.68000	3.98868	3,974.84000	3.97484	3,988.680	16.06	0.51	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	3,502.64000	3.50264	3,539.72000	3.53972	3,502.640	16.15	0.51	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	3,186.94000	3.18694	3,176.78000	3.17678	3,186.940	16.31	0.44	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	2,619.41000	2.61941	2,611.92000	2.61192	2,619.410	16.56	0.38	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	1,767.08000	1.76708	1,763.75000	1.76375	1,767.080	17.29	0.28	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.77	Put	832.97000	0.83297	832.93000	0.83293	832.970	17.69	0.15	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.91	Put	709.07000	0.70907	709.32000	0.70932	709.070	17.69	0.14	0.00	0	600.0	
R2035	On	05/08/2021	Bond Future			11.41557	86.63009	11.40711	86.68030		14.83	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	Open Interest
R2035	On 04/11/2021	Bond Future			11.65810		83.09922		11.64926	83.15008		15.19	0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future	10.12	Call	1,449.55000		1.44955		1,466.64000	1.46664	1,449.550	14.28	0.23	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	1,598.35000		1.59835		1,616.58000	1.61658	1,598.350	14.28	0.25	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.62	Call	2,245.32000		2.24532		2,267.91000	2.26791	2,245.320	14.40	0.32	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	6,714.04000		6.71404		6,691.23000	6.69123	6,714.040	14.82	0.58	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.75	Put	4,617.06000		4.61706		4,601.27000	4.60127	4,617.060	15.39	0.45	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	1,180.22000		1.18022		1,176.83000	1.17683	1,180.220	16.38	0.16	0.00	0	400.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.17548		80.47912		11.16768	80.52786		17.92	0.00	5,392,101.04	67	129,258.00
R2037	On 04/02/2021	Bond Future	9.65	Call	84.46000		0.08446		90.18000	0.09018	84.460	16.39	0.04	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	5,941.02000		5.94102		5,912.71000	5.91271	5,941.020	16.52	0.82	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	701.41000		0.70141		725.80000	0.72580	701.410	16.69	0.23	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	3,523.10000		3.52310		3,510.20000	3.51020	3,523.100	17.34	0.62	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	891.11000		0.89111		895.25000	0.89525	891.110	19.11	0.23	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,545.82000		5.54582		5,598.99000	5.59899	5,545.820	19.27	0.79	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	24.00000		0.02400		24.95000	0.02495	24.000	19.92	0.01	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.40173		81.32019		11.39357	81.36966		17.35	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			11.64103		77.95184		11.63248	78.00204		16.68	0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			11.87276		78.80158		11.86384	78.85241		16.23	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 04/02/2021	Bond Future			11.30291		82.37281		11.28991	82.45900		18.22	0.00	1,812,201.82	22	78,976.00
R2040	On 04/02/2021	Bond Future	9.49	Call	25.67000		0.02567		28.46000	0.02846	25.670	16.33	0.01	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	34.33000		0.03433		37.86000	0.03786	34.330	16.33	0.02	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	169.58000		0.16958		181.89000	0.18189	169.580	16.33	0.07	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	269.31000		0.26931		286.57000	0.28657	269.310	16.33	0.10	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	1,757.27000		1.75727		1,744.19000	1.74419	1,757.270	18.75	0.38	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,399.15000		1.39915		1,390.40000	1.39040	1,399.150	19.12	0.32	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.52509		83.23370		11.51151	83.32100		17.82	0.00	0.00	0	0.00
R2040	On 06/05/2021	Bond Future	10.83	Call	1,881.46000		1.88146		1,921.28000	1.92128	1,881.460	16.99	0.33	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	11.58	Call	4,030.89000		4.03089		4,090.45000	4.09045	4,030.890	17.91	0.54	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	13.38	Put	698.02000		0.69802		694.09000	0.69409	698.020	19.44	0.13	0.00	0	300.00
R2040	On 05/08/2021	Bond Future			11.76002		79.63595		11.74581	79.72436		17.25	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	2,473.11000		2.47311		2,513.58000	2.51358	2,473.110	16.45	0.36	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	3,838.59000		3.83859		3,890.29000	3.89029	3,838.590	17.04	0.48	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	370.49000		0.37049		367.91000	0.36791	370.490	18.75	0.07	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.98713		80.50406		11.97230	80.59356		16.57	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 04/02/2021	Bond Future			11.38849		78.86236		11.37542	78.94887		19.19	0.00	0.00	0	48,286.00
R2044	On 04/02/2021	Bond Future	9.66	Call	35.81000		0.03581		39.46000	0.03946	35.810	17.22	0.02	0.00	0	265.00

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 04/02/2021	Bond Future	10.29	Put	8,132.63000	8.13263	8,062.76000	8.06276	8,132.630	17.29	0.90	0.00	0	265.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	4,801.60000	4.80160	4,756.22000	4.75622	4,801.600	18.45	0.72	0.00	0	265.0		
R2044	On 06/05/2021	Bond Future			11.60404	79.68660	11.59037	79.77426		18.74	0.00	0.00	0	0.0		
R2044	On 06/05/2021	Bond Future	10.70	Call	1,471.63000	1.47163	1,505.99000	1.50599	1,471.630	17.67	0.28	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.10	Put	5,749.15000	5.74915	5,707.32000	5.70732	5,749.150	18.25	0.61	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.35	Call	3,098.80000	3.09880	3,151.32000	3.15132	3,098.800	18.57	0.46	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.40	Put	4,574.59000	4.57459	4,540.72000	4.54072	4,574.590	18.62	0.53	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.79	Put	3,351.48000	3.35148	3,326.69000	3.32669	3,351.480	19.10	0.43	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	12.50	Put	1,931.48000	1.93148	1,918.83000	1.91883	1,931.480	20.44	0.28	0.00	0	3,100.0		
R2044	On 05/08/2021	Bond Future			11.83185	76.17534	11.81754	76.26409		18.12	0.00	0.00	0	0.0		
R2044	On 04/11/2021	Bond Future			12.05183	77.00572	12.03689	77.09554		17.40	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 04/02/2021	Bond Future			11.29552	82.52192	11.28239	82.61134		18.45	0.00	0.00	0	115,445.0		
R2048	On 04/02/2021	Bond Future	9.80	Call	63.99000	0.06399	69.90000	0.06990	63.990	16.38	0.03	0.00	0	2,140.0		
R2048	On 04/02/2021	Bond Future	10.80	Call	1,092.65000	1.09265	1,136.15000	1.13615	1,092.650	17.60	0.30	0.00	0	2,140.0		
R2048	On 06/05/2021	Bond Future			11.49859	78.97312	11.48485	79.06379		19.11	0.00	0.00	0	0.0		
R2048	On 05/08/2021	Bond Future			11.71097	79.83483	11.69660	79.92660		17.53	0.00	0.00	0	0.0		
R2048	On 04/11/2021	Bond Future			11.92644	76.29296	11.91142	76.38582		17.67	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 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 04/02/2021	Bond Future			10.64499	69.55330	10.63175	69.62756		18.51	0.00	2,782,132.00	40	26,151.0		
R209	On 06/05/2021	Bond Future			10.83953	67.14011	10.82575	67.21538		18.48	0.00	0.00	0	4,675.0		
R209	On 06/05/2021	Bond Future	9.75	Call	971.35000	0.97135	996.43000	0.99643	971.350	17.53	0.23	0.00	0	3,750.0		
R209	On 06/05/2021	Bond Future	10.25	Call	1,812.25000	1.81225	1,849.12000	1.84912	1,812.250	18.00	0.36	0.00	0	5,325.0		
R209	On 06/05/2021	Bond Future	10.60	Put	3,927.07000	3.92707	3,896.75000	3.89675	3,927.070	18.34	0.54	0.00	0	3,750.0		
R209	On 06/05/2021	Bond Future	11.00	Put	2,820.32000	2.82032	2,798.24000	2.79824	2,820.320	18.73	0.43	0.00	0	3,500.0		
R209	On 06/05/2021	Bond Future	11.25	Put	2,290.63000	2.29063	2,273.02000	2.27302	2,290.630	19.11	0.37	0.00	0	9,150.0		
R209	On 06/05/2021	Bond Future	11.60	Put	1,718.33000	1.71833	1,705.85000	1.70585	1,718.330	19.77	0.30	0.00	0	3,750.0		
R209	On 06/05/2021	Bond Future	12.25	Put	897.34000	0.89734	891.36000	0.89136	897.340	20.06	0.18	0.00	0	9,150.0		
R209	On 05/08/2021	Bond Future			11.03901	67.87284	11.02469	67.94901		16.79	0.00	0.00	0	0.0		
R209	On 04/11/2021	Bond Future			11.24149	65.47219	11.22661	65.54927		17.41	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		



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/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future	192.60536		192.60536		192.59596	192.59596			0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future	191.94786		191.94786		191.93873	191.93873			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future	194.08797		194.08797		194.07923	194.07923			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future	193.50343		193.50343		193.49462	193.49462			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 04/02/2021	Bond Future	169.91838		169.91838		169.96088	169.96088			0.00	0.00	0	6,342.0
R212	On 06/05/2021	Bond Future	171.73483		171.73483		171.77828	171.77828			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future	171.31509		171.31509		171.35932	171.35932			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future	173.22015		173.22015		173.26503	173.26503			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 04/02/2021	Bond Future	9.63778		86.38055		9.61946	86.48378		13.57	0.00	0.00	0	8,945.0
R213	On 06/05/2021	Bond Future	9.83779		83.75420		9.81869	83.85867		13.49	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	10.04757		84.66791		10.02762	84.77371		12.26	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	1,746.27000	1.74627	1,788.53000	1.78853	1,746.270	11.76	0.34	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	3,171.05000	3.17105	3,129.88000	3.12988	3,171.050	12.36	0.46	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,962.11000	1.96211	1,935.42000	1.93542	1,962.110	13.05	0.32	0.00	0	200.0
R213	On 04/11/2021	Bond Future	10.26388		82.06084		10.24307	82.16785		12.66	0.00	0.00	0	0.0
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 04/02/2021	Bond Future	11.12980		66.04278		11.11661	66.11606		20.23	0.00	0.00	0	15,478.0
R214	On 06/05/2021	Bond Future	11.32459		63.45604		11.31086	63.53024		20.26	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	11.52746		64.14840		11.51314	64.22360		18.39	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	11.73296		61.57002		11.71806	61.64610		19.14	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>28,996,441.60</b>	<b>163</b>	<b>1 128 199.0</b>
<b>Grand Total:</b>												<b>28,996,441.60</b>	<b>163</b>	<b>1 128 199.0</b>