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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2020

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	90.14000	90.14000		90.16000	90.16000			0.00	0.00	0	51.0
AL37	On 05/11/2020		Index Future	772.80800	772.80800		767.07900	767.07900			0.00	0.00	0	0.0
AL37	On 04/02/2021		Index Future	782.88200	782.88200		774.52900	774.52900			0.00	0.00	0	0.0
AL37	On 06/05/2021		Index Future	791.16600	791.16600		782.72700	782.72700			0.00	0.00	0	0.0
AL37	On 05/08/2021		Index Future	799.61600	799.61600		791.08800	791.08800			0.00	0.00	0	0.0
AL7T	On 05/11/2020		Index Future	833.34400	833.34400		823.81000	823.81000			0.00	0.00	0	0.0
AL7T	On 04/02/2021		Index Future	847.39000	847.39000		831.81100	831.81100			0.00	0.00	0	0.0
AL7T	On 06/05/2021		Index Future	856.35600	856.35600		840.61600	840.61600			0.00	0.00	0	0.0
AL7T	On 05/08/2021		Index Future	865.50200	865.50200		849.59500	849.59500			0.00	0.00	0	0.0
ALBI	On 05/11/2020		Index Future	726.73700	726.73700		719.65500	719.65500			0.00	494,181,160.00	68	0.0
ALBI	On 04/02/2021		Index Future	738.85400	738.85400		726.64500	726.64500			0.00	88,662,480.00	12	227.0
ALBI	On 06/05/2021		Index Future	746.67200	746.67200		734.33600	734.33600			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	754.64600		754.64600		742.18000	742.18000			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	11.74000		73.36353		11.88308	72.62515			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	11.88844		74.73617		12.16834	73.33053			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future	12.15730		71.75297		12.44941	70.33278			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.44118		72.52799		12.74649	71.09259			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	12.36000		71.51615		12.53299	70.55491			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.52913		72.75319		12.80973	71.24020			0.00	0.00	0	4,789.0
ES42	On 06/05/2021	Bond Future	12.79944		69.26534		13.09374	67.73668			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.07749		70.01385		13.38620	68.46877			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	717.87400		717.87400		710.91600	710.91600			0.00	1,500,356,660.00	209	0.0
GOVI	On 04/02/2021	GOVI	729.87500		729.87500		717.82100	717.82100			0.00	21,896,250.00	3	1,005.0
GOVI	On 06/05/2021	GOVI	737.59700		737.59700		725.41900	725.41900			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	745.47500		745.47500		733.16800	733.16800			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	144.82761		144.82761		144.70722	144.70722			0.00	359,606,955.63	2,483	0.0
I2025	On 04/02/2021	Bond Future	144.88029		144.88029		144.64268	144.64268			0.00	0.00	0	3,379.0
I2025	On 06/05/2021	Bond Future	146.44911		146.44911		146.20955	146.20955			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	146.53715		146.53715		146.29514	146.29514			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	100.04033		100.04033		100.03337	100.03337			0.00	110,644,604.98	1,106	0.0
I2029	On 04/02/2021	Bond Future	101.07460		101.07460		101.02991	101.02991			0.00	0.00	0	4,910.0
I2029	On 06/05/2021	Bond Future	101.03142		101.03142		100.98664	100.98664			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	102.14640		102.14640		102.10123	102.10123			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	94.19948	94.19948	94.19948	94.19158	94.19158				0.00	161,363,709.24	1,713	0.0
I2033	On 04/02/2021	Bond Future	95.23716	95.23716	95.23716	95.13000	95.13000				0.00	0.00	0	7,616.0
I2033	On 06/05/2021	Bond Future	95.05461	95.05461	95.05461	94.94668	94.94668				0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	96.10363	96.10363	96.10363	95.99456	95.99456				0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future	105.20412	105.20412	105.20412	105.19523	105.19523				0.00	547,692,648.72	5,206	0.0
I2038	On 04/02/2021	Bond Future	104.97958	104.97958	104.97958	104.54878	104.54878				0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	106.11648	106.11648	106.11648	105.68157	105.68157				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	105.56855	105.56855	105.56855	105.12888	105.12888				0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future	92.33874	92.33874	92.33874	92.33078	92.33078				0.00	370,463,024.88	4,012	0.0
I2046	On 04/02/2021	Bond Future	93.25818	93.25818	93.25818	93.25057	93.25057				0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future	92.48067	92.48067	92.48067	92.47326	92.47326				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	93.50146	93.50146	93.50146	93.49410	93.49410				0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future	94.38001	94.38001	94.38001	94.37191	94.37191				0.00	389,506,301.27	4,127	0.0
I2050	On 04/02/2021	Bond Future	93.43274	93.43274	93.43274	93.42486	93.42486				0.00	0.00	0	12,357.0
I2050	On 06/05/2021	Bond Future	94.44455	94.44455	94.44455	94.43705	94.43705				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	93.56200	93.56200	93.56200	93.55454	93.55454				0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future	257.10800	257.10800	257.10800	257.01400	257.01400				0.00	285,389,880.00	111	0.0
IGOV	On 04/02/2021	Index Future	259.82600	259.82600	259.82600	259.57500	259.57500				0.00	0.00	0	989.0
IGOV	On 06/05/2021	Index Future	262.63900	262.63900	262.63900	262.38500	262.38500				0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	265.50600	265.50600	265.50600	265.25100	265.25100				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.33500	96.66500	96.66500	3.33500	96.66500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.18500	96.81500	96.81500	3.20500	96.79500				0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.17000	96.83000	96.83000	3.19000	96.81000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.09000	96.91000	96.91000	3.13000	96.87000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.09500	96.90500	96.90500	3.12500	96.87500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.08000	96.92000	96.92000	3.12000	96.88000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.10000	96.90000	96.90000	3.14000	96.86000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.19500	96.80500	96.80500	3.24500	96.75500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.34000	96.66000	96.66000	3.41000	96.59000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.42000	96.58000	96.58000	3.51000	96.49000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.79000	96.21000	96.21000	3.87500	96.12500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.83500	96.16500	96.16500	3.93500	96.06500				0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	6.84500	122.06675	122.06675	7.01194	121.15822			6.56	0.00	2,350,273,204.50	19,254	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
R186	On 04/02/2021	Bond Future			6.92971		118.38886		7.18553	117.05697		7.79	0.00	123,834,747.56	1,046	77,162.0
R186	On 04/02/2021	Bond Future	8.00	Put	297.31000		0.29731		507.39000	0.50739	297.310	8.23	0.12	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.08503		119.64240		7.35607	118.29692		7.00	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.25358		115.65325		7.54153	114.29343		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			317.25812		317.25812		316.89994	316.89994			0.00	616,115,269.04	1,942	0.0
R197	On 04/02/2021	Bond Future			312.57219		312.57219		312.21177	312.21177			0.00	4,063,438.47	13	2,460.0
R197	On 06/05/2021	Bond Future			315.95663		315.95663		315.59361	315.59361			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			311.45207		311.45207		311.08551	311.08551			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			212.53682		212.53682		212.51938	212.51938			0.00	737,715,302.22	3,471	0.0
R202	On 04/02/2021	Bond Future			210.48635		210.48635		210.46959	210.46959			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			212.76530		212.76530		212.74922	212.74922			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			210.86859		210.86859		210.85276	210.85276			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			4.19000		109.25182		4.26573	109.07919		1.82	0.00	2,130,410,490.00	19,500	0.0
R2023	On 04/02/2021	Bond Future			4.22005		110.33553		4.31703	110.13867		1.75	0.00	57,374,475.60	520	31,457.0
R2023	On 06/05/2021	Bond Future			4.20964		107.59669		4.32063	107.39820		1.72	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.18673		108.75851		4.31677	108.55801		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			9.06000		95.66303		9.24735	94.56612		11.59	0.00	6,173,517,978.02	64,534	0.0
R2030	On 05/11/2020	Bond Future	9.03	Call	0.00000		0.00000		2.45000	0.00245	0.000	11.40	0.00	0.00	9,414	0.0
R2030	On 04/02/2021	Bond Future			9.16751		93.15605		9.46230	91.48079		13.91	0.00	140,945,103.65	1,513	107,654.0
R2030	On 04/02/2021	Bond Future	8.20	Call	618.90000		0.61890		366.04000	0.36604	618.900	13.20	0.19	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	808.71000		0.80871		491.79000	0.49179	808.710	13.20	0.23	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	821.88000		0.82188		500.66000	0.50066	821.880	13.20	0.24	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,721.64000		1.72164		1,146.19000	1.14619	1,721.640	13.43	0.40	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,399.08000		2.39908		1,668.81000	1.66881	2,399.080	13.64	0.50	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,633.58000		2.63358		1,855.11000	1.85511	2,633.580	13.70	0.53	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	2,184.08000		2.18408		0.00000	0.00000	2,184.080	13.77	0.44	82,006,544.33	2,000	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	2,060.37000		2.06037		0.00000	0.00000	2,060.370	13.81	0.42	78,756,911.28	2,000	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	712.90000		0.71290		1,093.24000	1.09324	712.900	14.68	0.18	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.37006		94.14311		9.67797	92.45052		12.69	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	716.91000		0.71691		471.28000	0.47128	716.910	12.06	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,830.34000		1.83034		1,303.98000	1.30398	1,830.340	12.07	0.35	0.00	0	300.0

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R2030	On 06/05/2021	Bond Future	9.22	Put	3,725.80000	3.72580	4,689.29000	4.68929	3,725.800	12.35	0.52	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	3,020.89000	3.02089	2,268.84000	2.26884	3,020.890	12.38	0.49	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	2,053.10000	2.05310	2,707.28000	2.70728	2,053.100	12.80	0.34	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	799.83000	0.79983	1,117.40000	1.11740	799.830	13.73	0.16	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.58974	91.15456	9.91218	89.44382		11.64	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,028.40000	2.02840	1,476.24000	1.47624	2,028.400	10.96	0.36	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	3,194.38000	3.19438	2,435.34000	2.43534	3,194.380	11.27	0.49	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	399.64000	0.39964	571.28000	0.57128	399.640	12.63	0.08	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			10.20000	87.95177	10.35257	87.03625		14.29	0.00	7,212,660,802.39	82,007	0.0		
R2032	On 04/02/2021	Bond Future			10.27364	89.72765	10.58897	87.88163		16.42	0.00	292,960,777.25	3,265	119,944.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	334.90000	0.33490	186.88000	0.18688	334.900	15.49	0.10	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	783.62000	0.78362	474.17000	0.47417	783.620	15.49	0.21	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	1,626.35000	1.62635	2,315.08000	2.31508	1,626.350	16.76	0.32	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			10.49590	86.53306	10.82470	84.66786		15.76	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	3,315.38000	3.31538	2,501.31000	2.50131	3,315.380	15.42	0.48	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	648.53000	0.64853	914.96000	0.91496	648.530	17.07	0.12	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.72993	87.46782	11.07315	85.58258		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			11.03000	86.38106	11.15273	85.61341		16.09	0.00	2,749,595,520.86	31,831	0.0		
R2035	On 04/02/2021	Bond Future			11.11517	88.21369	11.40494	86.44492		18.43	0.00	36,167,612.90	410	100,372.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	7,304.64000	7.30464	8,750.06000	8.75006	7,304.640	17.23	0.78	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	3,089.70000	3.08970	4,024.42000	4.02442	3,089.700	18.04	0.47	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			11.34632	84.67373	11.64829	82.88661		17.81	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,549.41000	1.54941	1,128.32000	1.12832	1,549.410	16.77	0.27	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	1,814.17000	1.81417	1,336.58000	1.33658	1,814.170	16.77	0.30	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	2,643.44000	2.64344	2,006.25000	2.00625	2,643.440	16.83	0.40	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	3,559.43000	3.55943	2,777.39000	2.77739	3,559.430	17.20	0.48	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	4,228.15000	4.22815	5,161.52000	5.16152	4,228.150	17.39	0.48	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	3,593.65000	3.59365	4,432.63000	4.43263	3,593.650	17.63	0.43	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	2,542.03000	2.54203	3,201.97000	3.20197	2,542.030	18.09	0.33	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	1,508.36000	1.50836	1,944.01000	1.94401	1,508.360	19.31	0.21	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	1,331.82000	1.33182	1,729.80000	1.72980	1,331.820	19.31	0.19	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.59282	85.58825	11.90816	83.78196		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			11.25000	82.02328	11.43267	80.89993		17.21	0.00	4,818,293,537.04	58,743	0.0		
R2037	On 04/02/2021	Bond Future			11.39892	79.10181	11.67802	77.43163		20.80	0.00	15,266,649.33	193	129,554.0		
R2037	On 04/02/2021	Bond Future	9.65	Call	284.48000	0.28448	174.47000	0.17447	284.480	19.54	0.08	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.35	Put	7,687.77000	7.68777	9,061.83000	9.06183	7,687.770	19.54	0.79	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.48	Call	1,070.47000	1.07047	725.98000	0.72598	1,070.470	19.54	0.25	0.00	0	240.0		

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
R2037	On 04/02/2021	Bond Future	10.85	Put	5,182.85000	5.18285		6,347.62000	6.34762	5,182.850	19.66	0.65	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	1,975.64000	1.97564		2,622.01000	2.62201	1,975.640	20.99	0.34	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	5,200.59000	5.20059		4,145.77000	4.14577	5,200.590	21.07	0.68	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	236.50000	0.23650		362.50000	0.36250	236.500	22.69	0.06	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.63254	79.94024		11.92348	78.25270		19.03	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.88357	76.54811		12.18763	74.84248		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			11.43000	83.71345		11.58764	82.69383		17.67	0.00	3,200,867,474.20	38,236	0.0	
R2040	On 04/02/2021	Bond Future			11.55139	80.75290		11.83075	78.99266		21.32	0.00	2,907,104.40	36	81,622.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	142.11000	0.14211		82.07000	0.08207	142.110	19.78	0.04	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	168.49000	0.16849		98.39000	0.09839	168.490	19.78	0.05	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	440.93000	0.44093		275.48000	0.27548	440.930	19.78	0.12	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	588.82000	0.58882		376.09000	0.37609	588.820	19.78	0.15	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	3,329.15000	3.32915		4,253.58000	4.25358	3,329.150	21.09	0.47	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	2,836.07000	2.83607		3,671.44000	3.67144	2,836.070	21.31	0.42	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.78225	81.60887		12.07373	79.83038		19.54	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	1,925.99000	1.92599		1,443.36000	1.44336	1,925.990	18.33	0.31	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	3,808.82000	3.80882		3,022.32000	3.02232	3,808.820	19.08	0.48	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	1,433.09000	1.43309		1,829.99000	1.82999	1,433.090	21.21	0.20	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			12.03027	77.98445		12.33524	76.18686		17.83	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,179.86000	2.17986		1,659.56000	1.65956	2,179.860	16.67	0.32	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	3,328.17000	3.32817		2,620.84000	2.62084	3,328.170	17.03	0.43	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	675.96000	0.67596		886.40000	0.88640	675.960	19.39	0.10	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			11.54500	79.97170		11.71259	78.89945		18.56	0.00	2,060,710,765.60	25,768	0.0	
R2044	On 04/02/2021	Bond Future			11.67164	77.02740		11.95123	75.28655		22.40	0.00	39,438,028.80	512	37,789.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	162.87000	0.16287		95.67000	0.09567	162.870	20.85	0.05	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	10,249.61000	10.24961		11,795.93000	11.79593	10,249.610	20.85	0.86	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	6,845.97000	6.84597		8,194.34000	8.19434	6,845.970	20.85	0.73	0.00	0	265.0	
R2044	On 06/05/2021	Bond Future			11.89764	77.84395		12.18966	76.08497		20.49	0.00	0.00	0	0.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,814.39000	2.81439		2,176.57000	2.17657	2,814.390	19.38	0.40	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.90	Put	4,395.57000	4.39557		5,292.39000	5.29239	4,395.570	20.10	0.47	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	2,896.03000	2.89603		3,570.80000	3.57080	2,896.030	20.78	0.35	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			12.14040	74.30404		12.44627	72.52622		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			11.55500	78.54178		11.67257	77.77944		18.97	0.00	5,218,394,404.98	66,441	0.0	
R2048	On 04/02/2021	Bond Future			11.62432	80.34051		11.90949	78.53492		21.60	0.00	61,139,128.11	761	111,281.0	
R2048	On 04/02/2021	Bond Future	10.75	Call	1,137.20000	1.13720		759.81000	0.75981	1,137.200	20.03	0.25	0.00	0	2,590.0	
R2048	On 04/02/2021	Bond Future	11.50	Call	2,966.71000	2.96671		2,190.71000	2.19071	2,966.710	20.88	0.48	0.00	0	2,590.0	

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	06/05/2021			Bond Future	11.83990	76.78027		12.13782	74.95592		20.92	0.00	0.00	0	0.0
R2048	On	05/08/2021			Bond Future	12.06923	77.60960		12.38123	75.76563		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	3.50000	101.99596		3.46298	102.01035		0.18	0.00	3,671,854.56	36	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	05/11/2020			Bond Future	10.74000	67.24205		10.88231	66.45802		18.53	0.00	326,998,089.15	4,863	0.0
R209	On	04/02/2021			Bond Future	10.81658	68.60154		11.09401	67.10353		21.23	0.00	13,720,308.00	200	27,681.0
R209	On	06/05/2021			Bond Future	11.01580	66.18804		11.30381	64.67445		20.26	0.00	0.00	0	2,975.0
R209	On	06/05/2021	10.25	Call	Bond Future	1,967.51000	1.96751	1,494.80000	1.49480	1,967.510	19.37	0.35	0.00	0	5,825.0	
R209	On	06/05/2021	11.25	Put	Bond Future	3,154.13000	3.15413	3,847.29000	3.84729	3,154.130	20.26	0.42	0.00	0	8,150.0	
R209	On	06/05/2021	12.25	Put	Bond Future	1,563.84000	1.56384	1,972.37000	1.97237	1,563.840	21.90	0.24	0.00	0	8,150.0	
R209	On	05/08/2021			Bond Future	11.22346	66.90301		11.52271	65.37314		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	188.15842	188.15842		188.14667	188.14667			0.00	204,528,202.54	1,087	0.0
R210	On	04/02/2021			Bond Future	190.03208	190.03208		190.02101	190.02101			0.00	0.00	0	1,254.0
R210	On	06/05/2021			Bond Future	189.38000	189.38000		189.36961	189.36961			0.00	0.00	0	0.0
R210	On	05/08/2021			Bond Future	191.47013	191.47013		191.45993	191.45993			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	170.06012	170.06012		170.05111	170.05111			0.00	263,763,246.12	1,551	0.0
R212	On	04/02/2021			Bond Future	169.45873	169.45873		169.45035	169.45035			0.00	0.00	0	7,050.0
R212	On	06/05/2021			Bond Future	171.29388	171.29388		171.28612	171.28612			0.00	0.00	0	0.0
R212	On	05/08/2021			Bond Future	170.85593	170.85593		170.84829	170.84829			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	9.58000	84.69086		9.77741	83.56957		13.56	0.00	686,334,729.44	8,104	0.0
R213	On	04/02/2021			Bond Future	9.71477	85.94854		9.99856	84.38130		15.57	0.00	0.00	0	8,760.0
R213	On	06/05/2021			Bond Future	9.91573	83.32968		10.21117	81.74620		14.81	0.00	0.00	0	0.0
R213	On	05/08/2021			Bond Future	10.13059	84.22957		10.43875	82.62912		13.09	0.00	0.00	0	0.0
R213	On	05/08/2021	9.34	Call	Bond Future	1,920.41000	1.92041	1,433.06000	1.43306	1,920.410	12.35	0.34	0.00	0	200.0	



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	10.14	Put	3,702.57000	3.70257		4,525.58000	4.52558	3,702.570	12.84	0.48	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	2,356.70000	2.35670		2,960.37000	2.96037	2,356.700	13.31	0.34	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			11.23000	63.71624		11.40241	62.78353		20.27	0.00	577,906,296.80	9,070	0.0
R214	On 04/02/2021	Bond Future			11.34548	64.86364		11.62389	63.39335		23.13	0.00	0.00	0	15,428.0
R214	On 06/05/2021	Bond Future			11.54696	62.27376		11.83646	60.78813		22.11	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.76025	62.94634		12.06186	61.44475		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>44,610,101,671.87</b>	<b>477,371</b>	<b>1 083 887.0</b>
<b>Grand Total:</b>													<b>44,610,101,671.87</b>	<b>477,371</b>	<b>1 083 887.0</b>