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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2020

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	90.21000		90.21000		90.13000	90.13000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	776.89700		776.89700		782.94900	782.94900			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	785.14000		785.14000		791.22000	791.22000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	793.55700		793.55700		799.66600	799.66600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.17500		802.17500		807.75700	807.75700			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	856.03800		856.03800		862.07300	862.07300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	865.12100		865.12100		871.18000	871.18000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	874.39600		874.39600		880.47900	880.47900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	883.89100		883.89100		889.38800	889.38800			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	751.86100		751.86100		756.32500	756.32500			0.00	0.00	0	227.0
ALBI	On 06/05/2021	Index Future	759.83900		759.83900		764.31500	764.31500			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	767.98400		767.98400		772.47400	772.47400			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		776.32400	776.32400		780.29000	780.29000			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		11.74000	73.36353			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		11.48947	76.81001		11.39769	77.29912			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.74061	73.85172		11.64564	74.34241			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.00535	74.65271		11.90694	75.14518			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.27866	71.68143		12.18756	72.12273			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		12.36000	71.51615			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		12.03560	75.55624		11.98535	75.85226			0.00	0.00	0	4,789.0
ES42	On 06/05/2021	Bond Future		12.28207	72.10106		12.23015	72.39658			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.53512	72.88342		12.48144	73.17872			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.79821	69.40994		12.75247	69.65265			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		742.16200	742.16200		746.59200	746.59200			0.00	0.00	0	1,004.0
GOVI	On 06/05/2021	GOVI		750.03600	750.03600		754.47900	754.47900			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		758.07700	758.07700		762.53300	762.53300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		766.30900	766.30900		770.24800	770.24800			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future		144.82761	144.82761		144.82761	144.82761			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.40709	146.40709		146.41252	146.41252			0.00	0.00	0	3,376.0
I2025	On 06/05/2021	Bond Future		147.99824	147.99824		147.99672	147.99672			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.10990	148.10990		148.10150	148.10150			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		149.73651	149.73651		149.61671	149.61671			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		100.04033	100.04033			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		102.31611	102.31611		102.85850	102.85850			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.29031	102.29031		102.83378	102.83378			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
I2029	On 05/08/2021	Bond Future		103.42372	103.42372		103.96839	103.96839			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		103.41109	103.41109		103.88415	103.88415			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
I2033	On 05/11/2020	Bond Future		94.19948	94.19948		94.19948	94.19948			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future		97.68046	97.68046		96.76092	96.76092			0.00	0.00	0	7,616.0
I2033	On 06/05/2021	Bond Future		97.52822	97.52822		96.59410	96.59410			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future		98.60884	98.60884		97.65984	97.65984			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		98.46919	98.46919		97.43698	97.43698			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		105.20412	105.20412		105.20412	105.20412			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future		107.28362	107.28362		106.99306	106.99306			0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future		108.44980	108.44980		108.15090	108.15090			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future		107.93235	107.93235		107.62503	107.62503			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		109.11792	109.11792		108.72591	108.72591			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		92.33874	92.33874		92.33874	92.33874			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future		96.11872	96.11872		95.63528	95.63528			0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future		95.37594	95.37594		94.88261	94.88261			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future		96.43286	96.43286		95.92961	95.92961			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		95.68736	95.68736		95.10703	95.10703			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		94.38001	94.38001		94.38001	94.38001			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future		96.58698	96.58698		95.87590	95.87590			0.00	0.00	0	12,407.0
I2050	On 06/05/2021	Bond Future		97.63673	97.63673		96.91325	96.91325			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future		96.79379	96.79379		96.05784	96.05784			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		97.85703	97.85703		97.04029	97.04029			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		264.50900	264.50900		263.93500	263.93500			0.00	0.00	0	989.0
IGOV	On 06/05/2021	Index Future		267.38000	267.38000		266.78800	266.78800			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future		270.31100	270.31100		269.70000	269.70000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		273.30900	273.30900		272.49200	272.49200			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future		3.33500	96.66500		3.32500	96.67500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future		3.20500	96.79500		3.14500	96.85500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future		3.20000	96.80000		3.13000	96.87000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future		3.15000	96.85000		3.06000	96.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future		3.16500	96.83500		3.05500	96.94500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.19000	96.81000		3.06000	96.94000			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 Inter
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future			3.23000		96.77000		3.07000	96.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.30500		96.69500		3.16500	96.83500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.48500		96.51500		3.30500	96.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			3.58000		96.42000		3.39000	96.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			3.86500		96.13500		3.72000	96.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			3.94500		96.05500		3.78500	96.21500			0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future			6.84500		122.06675		6.84500	122.06675		6.56	0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future			7.11573		117.41847		6.93140	118.38000		7.89	0.00	79,961,978.07	681	77,849.0
R186	On 04/02/2021	Bond Future	8.00	Put	442.81000		0.44281		309.34000	0.30934	442.810	8.51	0.17	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.28124		118.66641		7.08702	119.63245		7.14	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.46096		114.67186		7.25577	115.64283		6.56	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.65022		115.90555		7.45166	116.79813		6.21	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		317.25812	317.25812			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			315.52036		315.52036		315.08859	315.08859			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			318.94912		318.94912		318.49763	318.49763			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			314.49150		314.49150		314.02023	314.02023			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			317.94593		317.94593		317.23210	317.23210			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		212.53682	212.53682			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			214.65228		214.65228		214.64927	214.64927			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			216.98467		216.98467		216.97137	216.97137			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			215.14414		215.14414		215.12064	215.12064			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			217.50714		217.50714		217.32127	217.32127			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		4.19000	109.25182		1.82	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			4.01859		110.74599		3.84595	111.09934		1.76	0.00	0.00	0	31,134.0
R2023	On 06/05/2021	Bond Future			3.97616		108.01582		3.78110	108.36766		1.76	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			3.90997		109.18693		3.68464	109.53749		1.49	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			3.81899		106.45418		3.61118	106.72667		1.32	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		9.06000	95.66303		11.59	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future			9.02104		94.00327		8.89708	94.72811		14.15	0.00	114,683,989.40	1,220	108,726.0
R2030	On 04/02/2021	Bond Future	8.20	Call	772.35000		0.77235		960.63000	0.96063	772.350	13.41	0.23	0.00	0	1,600.0

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R2030	On 04/02/2021	Bond Future	8.36	Call	1,009.53000	1.00953		1,236.53000	1.23653	1,009.530	13.48	0.28	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,026.28000	1.02628		1,255.82000	1.25582	1,026.280	13.49	0.28	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,092.94000	2.09294		2,453.51000	2.45351	2,092.940	13.87	0.45	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,848.47000	2.84847		3,277.21000	3.27721	2,848.470	14.06	0.55	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	3,105.07000	3.10507		3,553.82000	3.55382	3,105.070	14.12	0.58	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	9.30	Put	1,837.24000	1.83724		1,585.28000	1.58528	1,837.240	14.19	0.39	0.00	0	2,000.0	
R2030	On 04/02/2021	Bond Future	9.35	Put	1,728.54000	1.72854		1,488.23000	1.48823	1,728.540	14.23	0.37	0.00	0	2,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	587.97000	0.58797		492.33000	0.49233	587.970	15.27	0.16	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.21641	95.00308		9.08779	95.73097		12.94	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	896.78000	0.89678		1,061.67000	1.06167	896.780	12.33	0.20	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	8.77	Call	2,254.32000	2.25432		2,565.85000	2.56585	2,254.320	12.64	0.40	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	3,398.90000	3.39890		3,070.59000	3.07059	3,398.900	12.92	0.48	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	3,564.78000	3.56478		3,973.82000	3.97382	3,564.780	12.95	0.53	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	1,899.82000	1.89982		1,690.87000	1.69087	1,899.820	13.52	0.31	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	671.88000	0.67188		583.09000	0.58309	671.880	13.92	0.14	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.42812	92.02799		9.29432	92.75928		11.71	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,444.52000	2.44452		2,758.04000	2.75804	2,444.520	11.33	0.40	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	3,729.68000	3.72968		4,132.00000	4.13200	3,729.680	11.68	0.53	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	325.88000	0.32588		280.13000	0.28013	325.880	12.69	0.07	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.63692	93.01828		9.51063	93.68561		11.25	0.00	0.00	0	0.0	
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		10.20000	87.95177		14.29	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future			10.07983	90.88958		9.98766	91.44961		16.79	0.00	49,989,269.00	550	120,428.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	461.97000	0.46197		552.54000	0.55254	461.970	15.80	0.14	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,040.00000	1.04000		1,205.04000	1.20504	1,040.000	15.84	0.26	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	1,324.10000	1.32410		1,194.38000	1.19438	1,324.100	17.50	0.27	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.29327	87.71086		10.19796	88.27249		16.19	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,015.27000	4.01527		4,330.89000	4.33089	4,015.270	16.06	0.53	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	533.94000	0.53394		485.04000	0.48504	533.940	17.44	0.10	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.51783	88.66224		10.41915	89.22577		13.92	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.74927	85.47138		10.65843	85.97378		14.05	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		11.03000	86.38106		16.09	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			10.76444	90.43029		10.65680	91.12774		18.93	0.00	65,290,669.38	722	100,117.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	5,697.46000	5.69746		5,249.10000	5.24910	5,697.460	17.84	0.68	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	2,246.77000	2.24677		2,017.76000	2.01776	2,246.770	19.09	0.37	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.98050	86.91732		10.86915	87.61790		18.52	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,348.01000	2.34801		2,614.13000	2.61413	2,348.010	17.50	0.35	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,734.18000	2.73418		3,027.46000	3.02746	2,734.180	17.66	0.39	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,877.51000	3.87751		4,239.48000	4.23948	3,877.510	18.10	0.49	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,964.85000	4.96485		5,380.33000	5.38033	4,964.850	18.43	0.56	0.00	0	600.0	

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
R2035	On 06/05/2021	Bond Future	11.32	Put	3,466.29000		3.46629	3,206.29000	3.20629	3,466.290	18.59	0.40	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	2,936.22000		2.93622	2,708.00000	2.70800	2,936.220	18.83	0.35	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	2,117.21000		2.11721	1,944.36000	1.94436	2,117.210	19.55	0.27	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	1,143.93000		1.14393	1,040.14000	1.04014	1,143.930	19.96	0.17	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	1,004.01000		1.00401	910.82000	0.91082	1,004.010	19.96	0.15	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.21051		87.85991	11.09509	88.56392		15.84	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future			11.44629		84.33087	11.33714	84.97621		16.02	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	11.25000	82.02328		17.21	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future			10.94978		81.90791	10.87858	82.36666		21.42	0.00	4,259,211.32	52	129,637.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	606.94000		0.60694	691.81000	0.69181	606.940	20.06	0.15	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	5,633.39000		5.63339	5,348.11000	5.34811	5,633.390	20.06	0.67	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,923.44000		1.92344	2,115.86000	2.11586	1,923.440	20.06	0.37	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	3,601.75000		3.60175	3,391.25000	3.39125	3,601.750	20.54	0.51	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	1,238.56000		1.23856	1,151.29000	1.15129	1,238.560	22.01	0.23	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	7,316.95000		7.31695	7,694.06000	7.69406	7,316.950	22.13	0.78	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	113.92000		0.11392	104.14000	0.10414	113.920	23.31	0.03	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.16425		82.77939	11.09082	83.23886		19.81	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.39414		79.42156	11.31820	79.88212		17.90	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.61757		80.27644	11.54909	80.67956		17.17	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	11.43000	83.71345		17.67	0.00	0.00	0	0.0	
R2040	On 04/02/2021	Bond Future			11.06034		84.00548	10.99950	84.42316		21.90	0.00	499,664,595.04	5,948	78,313.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	359.09000		0.35909	409.96000	0.40996	359.090	20.25	0.10	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	416.87000		0.41687	474.05000	0.47405	416.870	20.25	0.11	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	962.00000		0.96200	1,069.27000	1.06927	962.000	20.25	0.21	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,233.83000		1.23383	1,361.89000	1.36189	1,233.830	20.25	0.26	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	2,073.23000		2.07323	1,957.02000	1.95702	2,073.230	22.00	0.33	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	1,731.84000		1.73184	1,632.22000	1.63222	1,731.840	22.23	0.29	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.27000		84.89927	11.20728	85.31725		20.49	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	3,299.48000		3.29948	3,492.73000	3.49273	3,299.480	19.38	0.42	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,805.34000		5.80534	6,069.97000	6.06997	5,805.340	20.31	0.60	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	973.43000		0.97343	925.41000	0.92541	973.430	22.09	0.14	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.49455		81.31416	11.42973	81.73261		18.42	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,553.90000		3.55390	3,747.32000	3.74732	3,553.900	17.28	0.43	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,144.54000		5.14454	5,383.32000	5.38332	5,144.540	17.92	0.54	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	441.49000		0.44149	417.36000	0.41736	441.490	19.98	0.07	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.71236		82.18945	11.65503	82.54849		17.62	0.00	0.00	0	0.0	
R2040	On 31/01/2040	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	Options Interest
R2044	On 05/11/2020	Bond Future			11.54500	79.97170		11.54500	79.97170		18.56	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future			11.19075	80.18874		11.14025	80.53359		23.07	0.00	89,811,388.80	1,120	39,139.0
R2044	On 04/02/2021	Bond Future	9.66	Call	396.93000	0.39693		443.45000	0.44345	396.930	21.39	0.10	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	7,672.88000	7.67288	7,428.79000	7.42879	7,672.880		21.39	0.76	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	4,758.96000	4.75896	4,576.35000	4.57635	4,758.960		21.55	0.59	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.39560	81.04205		11.34360	81.38652		21.50	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,520.67000	4.52067	4,714.47000	4.71447	4,520.670		20.72	0.52	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	4,660.89000	4.66089	0.00000	0.00000	4,660.890		20.79	0.47	118,636,333.15	3,100	3,100.0
R2044	On 06/05/2021	Bond Future	11.90	Put	3,282.61000	3.28261	3,171.55000	3.17155	3,282.610		21.39	0.36	184,035,179.50	6,200	0.0
R2044	On 06/05/2021	Bond Future	12.50	Put	2,142.20000	2.14220	2,065.14000	2.06514	2,142.200		22.18	0.26	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.61491	77.54019		11.56119	77.88465		19.35	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.82738	78.37492		11.78119	78.66203		18.50	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		11.55500	78.54178		18.97	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			11.12734	83.68111		11.08719	83.96235		22.25	0.00	4,853,504.38	58	111,223.0
R2048	On 04/02/2021	Bond Future	9.80	Call	531.30000	0.53130	0.00000	0.00000	531.300		20.54	0.13	23,817,849.12	2,140	2,140.0
R2048	On 04/02/2021	Bond Future	10.75	Call	2,265.98000	2.26598	2,398.56000	2.39856	2,265.980		20.99	0.40	86,457,020.95	2,590	0.0
R2048	On 04/02/2021	Bond Future	10.80	Call	2,416.41000	2.41641	0.00000	0.00000	2,416.410		21.09	0.41	74,480,323.94	2,140	2,140.0
R2048	On 04/02/2021	Bond Future	11.50	Call	4,955.81000	4.95581	5,154.90000	5.15490	4,955.810		22.25	0.63	137,895,132.53	2,590	0.0
R2048	On 06/05/2021	Bond Future			11.32105	80.15955		11.27982	80.43972		22.01	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.52639	81.02885		11.48392	81.30833		18.65	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.73545	77.48942		11.70066	77.71106		18.86	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		3.50000	101.99596		0.18	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 05/11/2020	Bond Future			10.74000	67.24205		10.74000	67.24205		18.53	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			10.42213	70.81914		10.33026	71.35095		21.96	0.00	0.00	0	27,681.0
R209	On 06/05/2021	Bond Future			10.60611	68.43188		10.51146	68.96598		21.05	0.00	114,281,239.60	1,670	3,280.0
R209	On 06/05/2021	Bond Future	10.00	Call	2,415.06000	2.41506	0.00000	0.00000	2,415.060		20.17	0.39	40,093,688.24	1,500	1,500.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,988.39000	2.98839	3,243.24000	3.24324	2,988.390		20.36	0.45	16,939,617.83	550	6,325.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,949.11000	2.94911	2,759.53000	2.75953	2,949.110		21.05	0.39	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,444.47000	2.44447	2,280.83000	2.28083	2,444.470		21.30	0.34	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	1,149.03000	1.14903	1,063.12000	1.06312	1,149.030		22.62	0.18	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.79761	69.17409		10.70001	69.71072		18.38	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.99273	66.77832		10.90124	67.26820		18.49	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



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/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		188.15842	188.15842			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			191.55911	191.55911		191.55996	191.55996			0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future			190.93106	190.93106		190.92293	190.92293			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			193.04680	193.04680		193.02953	193.02953			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			192.43141	192.43141		192.26978	192.26978			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		170.06012	170.06012			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			169.80996	169.80996		169.72061	169.72061			0.00	0.00	0	7,050.0
R212	On 06/05/2021	Bond Future			171.65565	171.65565		171.55718	171.55718			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.22921	171.22921		171.12167	171.12167			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.10987	173.10987		172.87218	172.87218			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		9.58000	84.69086		13.56	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			9.56829	86.77300		9.45518	87.41699		15.95	0.00	0.00	0	8,955.0
R213	On 06/05/2021	Bond Future			9.76264	84.16624		9.64567	84.81294		15.21	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.97026	85.07888		9.84906	85.72861		13.26	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,247.98000	2.24798		2,507.69000	2.50769	2,247.980	12.55	0.38	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	3,378.69000	3.37869		3,108.33000	3.10833	3,378.690	13.18	0.44	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	2,157.80000	2.15780		1,968.00000	1.96800	2,157.800	13.74	0.31	0.00	0	200.0
R213	On 04/11/2021	Bond Future			10.18546	82.46506		10.07141	83.05765		13.28	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 05/11/2020	Bond Future			11.23000	63.71624		11.23000	63.71624		20.27	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future			10.85626	67.59086		10.80579	67.88312		24.03	0.00	0.00	0	15,428.0
R214	On 06/05/2021	Bond Future			11.03843	65.03245		10.98664	65.32457		23.11	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.23072	65.73765		11.17746	66.02988		20.24	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.42621	63.16796		11.38011	63.41395		20.41	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

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>Total for Derivatives :</b>											1,705,150,990.26	32,831	1 088 086.0
<b>Grand Total:</b>											1,705,150,990.26	32,831	1 088 086.0