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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/12/2020

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	90.57000		90.57000		90.61000	90.61000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	775.34000		775.34000		773.80000	773.80000			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	783.44100		783.44100		781.85700	781.85700			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	791.89700		791.89700		790.26000	790.26000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	800.60800		800.60800		798.84600	798.84600			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	851.83200		851.83200		852.48700	852.48700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	860.73200		860.73200		861.36400	861.36400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	870.02200		870.02200		870.62100	870.62100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	879.59200		879.59200		880.08000	880.08000			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	745.88900		745.88900		746.08600	746.08600			0.00	0.00	0	230.0
ALBI	On 06/05/2021	Index Future	753.68200		753.68200		753.85400	753.85400			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	761.81700		761.81700		761.95600	761.95600			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		770.19600	770.19600		770.23500	770.23500			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		11.64889	75.97124		11.61783	76.13360			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.90934	72.99134		11.87741	73.15304			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.18040	73.78840		12.14774	73.94853			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.45928	70.81786		12.42723	70.97000			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		12.24013	74.37192		12.22417	74.46316			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.49837	70.89174		12.48210	70.98150			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.76048	71.66627		12.74404	71.75385			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		13.03239	68.18971		13.01704	68.26856			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		736.65000	736.65000		736.77700	736.77700			0.00	0.00	0	968.0
GOVI	On 06/05/2021	GOVI		744.34600	744.34600		744.44800	744.44800			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		752.38100	752.38100		752.44900	752.44900			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		760.65600	760.65600		760.62400	760.62400			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.96694	146.96694		146.88778	146.88778			0.00	2,939,338.80	20	5,327.0
I2025	On 06/05/2021	Bond Future		148.53967	148.53967		148.45483	148.45483			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.66454	148.66454		148.57584	148.57584			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.31816	150.31816		150.20850	150.20850			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		102.77334	102.77334		102.90659	102.90659			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.73271	102.73271		102.86684	102.86684			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		103.87874	103.87874		104.00962	104.00962			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		103.88270	103.88270		104.00408	104.00408			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	96.42816		96.42816		96.30640	96.30640			0.00	0.00	0	7,717.0
I2033	On 06/05/2021	Bond Future	96.24317		96.24317		96.12017	96.12017			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	97.31686		97.31686		97.18797	97.18797			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	97.17346		97.17346		97.03326	97.03326			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	107.03946		107.03946		106.51843	106.51843			0.00	0.00	0	7,655.0
I2038	On 06/05/2021	Bond Future	108.18503		108.18503		107.65492	107.65492			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	107.66823		107.66823		107.13176	107.13176			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.86607		108.86607		108.30922	108.30922			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	95.81258		95.81258		95.47228	95.47228			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	95.04593		95.04593		94.70362	94.70362			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	96.10648		96.10648		95.75591	95.75591			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	95.36629		95.36629		95.00358	95.00358			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	96.23098		96.23098		96.20940	96.20940			0.00	0.00	0	11,021.0
I2050	On 06/05/2021	Bond Future	97.26073		97.26073		97.23563	97.23563			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	96.41595		96.41595		96.39117	96.39117			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	97.48847		97.48847		97.45038	97.45038			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	264.29900		264.29900		264.02700	264.02700			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	267.12600		267.12600		266.84100	266.84100			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	270.07300		270.07300		269.77300	269.77300			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	273.10700		273.10700		272.76700	272.76700			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.56500		96.43500		3.57500	96.42500			0.00	482,255.00	20	30,000.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.60500		96.39500		3.62500	96.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.57000		96.43000		3.61000	96.39000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.58500		96.41500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.57000		96.43000		3.63000	96.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.57000		96.43000		3.65000	96.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.60000		96.40000		3.66000	96.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.68500		96.31500		3.78500	96.21500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.85000		96.15000		3.94000	96.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.99000		96.01000		4.10000	95.90000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.25500		95.74500		4.37500	95.62500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.41500		95.58500		4.55500	95.44500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.16501		117.16309		7.21205	116.91999		7.11	0.00	0.00	0	79,113.0

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	8.00	Put	248.14000		0.24814		287.46000	0.28746	248.140	7.76	0.13	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.33756		118.38818		7.38821	118.13868		6.55	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.51900		114.39909		7.57394	114.14165		6.28	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.70836		115.64587		7.77028	115.37013		6.00	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			316.90100		316.90100		316.85667	316.85667			0.00	0.00	0	2,454.0
R197	On 06/05/2021	Bond Future			320.29164		320.29164		320.23621	320.23621			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.85184		315.85184		315.80184	315.80184			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.36563		319.36563		319.27255	319.27255			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			212.84967		212.84967		212.80300	212.80300			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			215.12721		215.12721		215.07268	215.07268			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.27078		213.27078		213.21683	213.21683			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			215.64333		215.64333		215.56003	215.56003			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			4.44355		109.88254		4.46331	109.84261		1.45	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.47396		107.12480		4.49853	107.08108		1.58	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.48841		108.29418		4.52042	108.24507		1.40	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.50116		105.56662		4.55059	105.50272		1.20	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			9.14256		93.29967		9.12145	93.42140		12.18	0.00	93,299.67	1	111,071.0
R2030	On 04/02/2021	Bond Future	8.20	Call	258.15000		0.25815		280.05000	0.28005	258.150	11.52	0.12	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	398.62000		0.39862		428.43000	0.42843	398.620	11.65	0.17	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	409.13000		0.40913		439.48000	0.43948	409.130	11.66	0.17	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,202.09000		1.20209		1,262.32000	1.26232	1,202.090	12.08	0.38	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	1,865.01000		1.86501		1,941.23000	1.94123	1,865.010	12.28	0.50	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,104.21000		2.10421		2,185.01000	2.18501	2,104.210	12.34	0.54	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,527.05000		1.52705		1,491.54000	1.49154	1,527.050	12.44	0.42	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,415.65000		1.41565		1,382.70000	1.38270	1,415.650	12.50	0.39	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	321.28000		0.32128		314.83000	0.31483	321.280	13.40	0.12	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.34625		94.27569		9.32472	94.39580		11.53	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	429.95000		0.42995		450.64000	0.45064	429.950	10.91	0.13	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,467.03000		1.46703		1,515.62000	1.51562	1,467.030	11.23	0.33	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	3,208.35000		3.20835		3,154.81000	3.15481	3,208.350	11.51	0.52	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,635.90000		2.63590		2,704.40000	2.70440	2,635.900	11.54	0.49	0.00	0	300.0

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
R2030	On 06/05/2021	Bond Future	9.92	Put	1,629.20000	1.62920	1,599.51000	1.59951	1,629.200	12.13	0.32	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	467.01000	0.46701	457.75000	0.45775	467.010	12.53	0.12	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.56276	91.29962	9.54102	91.41672		10.95	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	1,817.33000	1.81733	1,865.17000	1.86517	1,817.330	10.58	0.35	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	2,985.39000	2.98539	3,049.53000	3.04953	2,985.390	10.92	0.49	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	246.43000	0.24643	241.49000	0.24149	246.430	11.90	0.06	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.77516	92.29496	9.75482	92.40092		10.56	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	911.13000	0.91113	935.66000	0.93566	911.130	9.88	0.20	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,522.61000	1.52261	1,558.05000	1.55805	1,522.610	9.90	0.29	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	1,080.01000	1.08001	1,064.53000	1.06453	1,080.010	11.42	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			10.11447	90.68035	10.11395	90.68349		14.26	0.00	23,576,891.00	260	118,082.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	120.82000	0.12082	125.49000	0.12549	120.820	13.22	0.06	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	461.51000	0.46151	472.14000	0.47214	461.510	13.46	0.17	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	805.89000	0.80589	818.87000	0.81887	805.890	15.44	0.23	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			10.33197	87.48422	10.33191	87.48457		14.26	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	3,261.56000	3.26156	3,272.19000	3.27219	3,261.560	14.32	0.52	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	280.55000	0.28055	284.30000	0.28430	280.550	15.51	0.07	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.55706	88.43959	10.55770	88.43597		13.03	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.78797	85.25857	10.79078	85.24315		13.14	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,258.14000	1.25814	1,259.14000	1.25914	1,258.140	12.31	0.23	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	1,995.37000	1.99537	1,995.79000	1.99579	1,995.370	12.38	0.32	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	1,037.76000	1.03776	1,044.40000	1.04440	1,037.760	14.20	0.16	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			10.90522	89.53039	10.87892	89.69746		15.80	0.00	64,551,411.19	721	98,550.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	5,672.34000	5.67234	5,551.76000	5.55176	5,672.340	14.91	0.80	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	1,778.75000	1.77875	1,732.23000	1.73223	1,778.750	16.35	0.39	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			11.12951	85.99282	11.10255	86.15899		16.03	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,046.20000	1.04620	1,092.36000	1.09236	1,046.200	14.99	0.23	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,371.80000	1.37180	1,427.14000	1.42714	1,371.800	15.22	0.27	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	1,690.66000	1.69066	1,753.98000	1.75398	1,690.660	15.41	0.32	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	5,705.90000	5.70590	5,610.59000	5.61059	5,705.900	15.58	0.64	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	2,683.43000	2.68343	2,767.18000	2.76718	2,683.430	15.86	0.43	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	3,866.08000	3.86608	3,795.06000	3.79506	3,866.080	16.08	0.50	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	3,687.83000	3.68783	3,787.53000	3.78753	3,687.830	16.18	0.53	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	3,095.71000	3.09571	3,036.66000	3.03666	3,095.710	16.38	0.43	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	2,562.51000	2.56251	2,512.66000	2.51266	2,562.510	16.71	0.37	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	1,744.22000	1.74422	1,709.80000	1.70980	1,744.220	17.49	0.27	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	777.07000	0.77707	760.25000	0.76025	777.070	17.49	0.15	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	659.58000	0.65958	645.11000	0.64511	659.580	17.49	0.13	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.36487	86.93169	11.33740	87.09577		14.80	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			11.60517		83.40447		11.57850	83.55891		14.93	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,470.19000		1.47019		1,512.38000	1.51238	1,470.190	14.03	0.24	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,622.50000		1.62250		1,667.81000	1.66781	1,622.500	14.03	0.26	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,284.94000		2.28494		2,342.27000	2.34227	2,284.940	14.15	0.33	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	6,472.40000		6.47240		6,390.63000	6.39063	6,472.400	14.57	0.58	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	4,415.02000		4.41502		4,353.97000	4.35397	4,415.020	15.14	0.44	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	1,092.28000		1.09228		1,073.55000	1.07355	1,092.280	16.12	0.15	0.00	0	400.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			11.13907		80.70703		11.10230	80.93820		17.79	0.00	0.00	0	129,302.0
R2037	On 04/02/2021	Bond Future	9.65	Call	97.08000		0.09708		111.99000	0.11199	97.080	16.24	0.04	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	5,800.55000		5.80055		5,629.26000	5.62926	5,800.550	16.74	0.80	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	814.34000		0.81434		887.00000	0.88700	814.340	16.99	0.25	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	3,451.36000		3.45136		3,331.04000	3.33104	3,451.360	17.60	0.61	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	913.75000		0.91375		877.43000	0.87743	913.750	19.54	0.23	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	5,797.36000		5.79736		5,995.54000	5.99554	5,797.360	19.70	0.79	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	23.15000		0.02315		22.25000	0.02225	23.150	19.77	0.01	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.36365		81.55145		11.32576	81.78258		17.14	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.60118		78.18624		11.56226	78.41622		16.64	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.83120		79.03887		11.79254	79.26061		15.94	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 04/02/2021	Bond Future			11.24054		82.78768		11.23458	82.82750		18.04	0.00	19,869,043.20	240	78,911.0
R2040	On 04/02/2021	Bond Future	9.49	Call	32.70000		0.03270		35.20000	0.03520	32.700	16.14	0.02	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	43.36000		0.04336		46.49000	0.04649	43.360	16.14	0.02	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	210.20000		0.21020		220.33000	0.22033	210.200	16.25	0.08	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	346.75000		0.34675		360.97000	0.36097	346.750	16.52	0.12	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	1,694.11000		1.69411		1,699.03000	1.69903	1,694.110	19.14	0.36	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	1,361.08000		1.36108		1,367.34000	1.36734	1,361.080	19.56	0.30	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.45994		83.65390		11.45411	83.69168		17.58	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,063.97000		2.06397		2,088.27000	2.08827	2,063.970	17.08	0.35	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,301.52000		4.30152		4,334.94000	4.33494	4,301.520	17.99	0.55	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	636.45000		0.63645		638.64000	0.63864	636.450	19.22	0.12	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.69188		80.06133		11.68640	80.09570		17.25	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,726.09000		2.72609		2,747.76000	2.74776	2,726.090	16.77	0.38	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,132.83000		4.13283		4,159.13000	4.15913	4,132.830	17.30	0.50	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	348.94000		0.34894		349.86000	0.34986	348.940	18.74	0.06	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.91606		80.93445		11.91214	80.95830		16.46	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
R2044	On 04/02/2021	Bond Future			11.34128		79.17561		11.34034	79.18187		19.03	0.00	317,019,142.44	4,004	48,167.0
R2044	On 04/02/2021	Bond Future	9.66	Call	43.28000		0.04328		45.66000	0.04566	43.280	17.04	0.02	0.00	0	265.0

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
R2044	On 04/02/2021	Bond Future	10.29	Put	7,857.19000	7.85719	7,859.90000	7.85990	7,857.190	17.11	0.89	0.00	0	265.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	4,592.76000	4.59276	4,604.76000	4.60476	4,592.760	18.28	0.70	0.00	0	265.0		
R2044	On 06/05/2021	Bond Future			11.55467	80.00402	11.55405	80.00802		18.51	0.00	0.00	0	0.0		
R2044	On 06/05/2021	Bond Future	10.70	Call	1,534.42000	1.53442	1,545.49000	1.54549	1,534.420	17.41	0.29	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.10	Put	5,532.57000	5.53257	5,541.81000	5.54181	5,532.570	18.02	0.60	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.35	Call	3,222.63000	3.22263	3,236.71000	3.23671	3,222.630	18.34	0.47	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.40	Put	4,385.37000	4.38537	4,395.57000	4.39557	4,385.370	18.39	0.52	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.79	Put	3,196.41000	3.19641	3,207.07000	3.20707	3,196.410	18.87	0.42	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	12.50	Put	1,831.93000	1.83193	1,841.98000	1.84198	1,831.930	20.23	0.27	0.00	0	3,100.0		
R2044	On 05/08/2021	Bond Future			11.78016	76.49678	11.78009	76.49721		18.15	0.00	0.00	0	0.0		
R2044	On 04/11/2021	Bond Future			11.99786	77.33107	11.99951	77.32109		17.30	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			11.24805	82.84606	11.24699	82.85333		18.28	0.00	0.00	0	115,327.0		
R2048	On 04/02/2021	Bond Future	9.80	Call	76.39000	0.07639	80.04000	0.08004	76.390	16.20	0.03	0.00	0	2,140.0		
R2048	On 04/02/2021	Bond Future	10.80	Call	1,202.88000	1.20288	1,221.83000	1.22183	1,202.880	17.42	0.32	0.00	0	2,140.0		
R2048	On 06/05/2021	Bond Future			11.44895	79.30161	11.44821	79.30652		18.86	0.00	0.00	0	0.0		
R2048	On 05/08/2021	Bond Future			11.65903	80.16747	11.65881	80.16888		17.58	0.00	0.00	0	0.0		
R2048	On 04/11/2021	Bond Future			11.87215	76.62960	11.87361	76.62051		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			10.59710	69.82246	10.56511	70.00312		18.59	0.00	0.00	0	26,668.0		
R209	On 06/05/2021	Bond Future			10.78969	67.41293	10.75690	67.59331		18.39	0.00	0.00	0	3,500.0		
R209	On 06/05/2021	Bond Future	9.75	Call	1,034.76000	1.03476	1,086.81000	1.08681	1,034.760	17.41	0.24	0.00	0	1,250.0		
R209	On 06/05/2021	Bond Future	10.00	Call	1,430.26000	1.43026	1,494.98000	1.49498	1,430.260	17.64	0.31	0.00	0	1,500.0		
R209	On 06/05/2021	Bond Future	10.25	Call	1,915.13000	1.91513	1,993.06000	1.99306	1,915.130	17.90	0.37	0.00	0	5,325.0		
R209	On 06/05/2021	Bond Future	10.60	Put	3,786.05000	3.78605	3,701.90000	3.70190	3,786.050	18.25	0.53	0.00	0	1,250.0		
R209	On 06/05/2021	Bond Future	11.00	Put	2,710.83000	2.71083	2,646.04000	2.64604	2,710.830	18.65	0.42	0.00	0	3,500.0		
R209	On 06/05/2021	Bond Future	11.25	Put	2,198.12000	2.19812	2,144.06000	2.14406	2,198.120	19.03	0.36	0.00	0	9,150.0		
R209	On 06/05/2021	Bond Future	11.60	Put	1,644.88000	1.64488	1,603.53000	1.60353	1,644.880	19.68	0.28	0.00	0	1,250.0		
R209	On 06/05/2021	Bond Future	12.25	Put	854.17000	0.85417	830.88000	0.83088	854.170	19.97	0.17	0.00	0	9,150.0		
R209	On 05/08/2021	Bond Future			10.98719	68.14908	10.95373	68.32835		16.75	0.00	0.00	0	0.0		
R209	On 04/11/2021	Bond Future			11.18765	65.75172	11.15466	65.92385		16.92	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		



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
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	04/02/2021			Bond Future	192.56751	192.56751		192.52938	192.52938			0.00	0.00	0	1,254.0
R210	On	06/05/2021			Bond Future	191.91171	191.91171		191.87369	191.87369			0.00	0.00	0	0.0
R210	On	05/08/2021			Bond Future	194.05277	194.05277		194.00545	194.00545			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	193.46844	193.46844		193.40179	193.40179			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	169.97266	169.97266		169.95669	169.95669			0.00	0.00	0	6,342.0
R212	On	06/05/2021			Bond Future	171.79166	171.79166		171.76993	171.76993			0.00	0.00	0	0.0
R212	On	05/08/2021			Bond Future	171.37367	171.37367		171.34975	171.34975			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	173.28007	173.28007		173.23280	173.23280			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	9.62111	86.47447		9.61019	86.53607		13.70	0.00	0.00	0	8,945.0
R213	On	06/05/2021			Bond Future	9.82027	83.85002		9.80938	83.90965		13.46	0.00	0.00	0	0.0
R213	On	05/08/2021			Bond Future	10.02918	84.76543		10.01855	84.82186		12.28	0.00	0.00	0	0.0
R213	On	05/08/2021	9.34	Call	Bond Future	1,799.50000	1.79950	1,825.17000	1.82517	1,799.500	11.79	0.34	0.00	0.00	0	200.0
R213	On	05/08/2021	10.14	Put	Bond Future	3,146.07000	3.14607	3,127.51000	3.12751	3,146.070	12.38	0.45	0.00	0.00	0	200.0
R213	On	05/08/2021	10.78	Put	Bond Future	1,944.54000	1.94454	1,933.45000	1.93345	1,944.540	13.05	0.31	0.00	0.00	0	200.0
R213	On	04/11/2021			Bond Future	10.24464	82.15977		10.23572	82.20569		12.36	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	11.07183	66.36587		11.05521	66.45899		20.42	0.00	0.00	0	15,478.0
R214	On	06/05/2021			Bond Future	11.26424	63.78327		11.24733	63.87545		20.23	0.00	0.00	0	0.0
R214	On	05/08/2021			Bond Future	11.46459	64.47969		11.44756	64.56993		18.41	0.00	0.00	0	0.0
R214	On	04/11/2021			Bond Future	11.66754	61.90522		11.65148	61.98796		18.66	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>428,531,381.30</b>	<b>5,266</b>	<b>1 121 089.0</b>
<b>Grand Total:</b>														<b>428,531,381.30</b>	<b>5,266</b>	<b>1 121 089.0</b>