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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2020

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	90.26000	90.26000	90.21000	90.21000					0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	777.65300	777.65300	776.89700	776.89700					0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	785.90000	785.90000	785.14000	785.14000					0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	794.32500	794.32500	793.55700	793.55700					0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.95000	802.95000	802.17500	802.17500					0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	856.67300	856.67300	856.03800	856.03800					0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	865.75800	865.75800	865.12100	865.12100					0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	875.03800	875.03800	874.39600	874.39600					0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	884.54000	884.54000	883.89100	883.89100					0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	751.73100	751.73100	751.86100	751.86100					0.00	30,069,240.00	4	225.0
ALBI	On 06/05/2021	Index Future	759.70300	759.70300	759.83900	759.83900					0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	767.84600	767.84600	767.98400	767.98400					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		776.18400	776.18400		776.32400	776.32400			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		11.48092	76.85538		11.48947	76.81001			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.73190	73.89652		11.74061	73.85172			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.99633	74.69765		12.00535	74.65271			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.26930	71.72659		12.27866	71.68143			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		12.04312	75.51211		12.03560	75.55624			0.00	0.00	0	4,789.0
ES42	On 06/05/2021	Bond Future		12.29014	72.05531		12.28207	72.10106			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.54362	72.83686		12.53512	72.88342			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.80715	69.36267		12.79821	69.40994			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		742.03000	742.03000		742.16200	742.16200			0.00	0.00	0	1,004.0
GOVI	On 06/05/2021	GOVI		749.90000	749.90000		750.03600	750.03600			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		757.93800	757.93800		758.07700	758.07700			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		766.16800	766.16800		766.30900	766.30900			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.82972	146.82972		146.40709	146.40709			0.00	0.00	0	3,376.0
I2025	On 06/05/2021	Bond Future		148.42334	148.42334		147.99824	147.99824			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.53900	148.53900		148.10990	148.10990			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.16996	150.16996		149.73651	149.73651			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		102.33496	102.33496		102.31611	102.31611			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.30798	102.30798		102.29031	102.29031			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		103.44111	103.44111		103.42372	103.42372			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		103.42844	103.42844		103.41109	103.41109			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	98.21598	98.21598	97.68046	97.68046					0.00	0.00	0	7,616.0
I2033	On 06/05/2021	Bond Future	98.06808	98.06808	97.52822	97.52822					0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.15427	99.15427	98.60884	98.60884					0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.02039	99.02039	98.46919	98.46919					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	108.18019	108.18019	107.28362	107.28362					0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	109.35449	109.35449	108.44980	108.44980					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	108.84652	108.84652	107.93235	107.93235					0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	110.04184	110.04184	109.11792	109.11792					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	96.78840	96.78840	96.11872	96.11872					0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future	96.05134	96.05134	95.37594	95.37594					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	97.11534	97.11534	96.43286	96.43286					0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	96.37727	96.37727	95.68736	95.68736					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	96.96712	96.96712	96.58698	96.58698					0.00	0.00	0	12,407.0
I2050	On 06/05/2021	Bond Future	98.01961	98.01961	97.63673	97.63673					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	97.18038	97.18038	96.79379	96.79379					0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	98.24750	98.24750	97.85703	97.85703					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	265.32800	265.32800	264.50900	264.50900					0.00	0.00	0	989.0
IGOV	On 06/05/2021	Index Future	268.20700	268.20700	267.38000	267.38000					0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	271.14600	271.14600	270.31100	270.31100					0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	274.15400	274.15400	273.30900	273.30900					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.33500	96.66500	3.33500	96.66500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.25500	96.74500	3.20500	96.79500					0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.24000	96.76000	3.20000	96.80000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.20000	96.80000	3.15000	96.85000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.22500	96.77500	3.16500	96.83500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.24000	96.76000	3.19000	96.81000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.30000	96.70000	3.23000	96.77000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.36500	96.63500	3.30500	96.69500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.56000	96.44000	3.48500	96.51500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.66000	96.34000	3.58000	96.42000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.96000	96.04000	3.86500	96.13500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.03500	95.96500	3.94500	96.05500					0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.08886	117.55801	7.11573	117.41847				7.26	0.00	12,578,707.07	107	77,742.0

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	331.90000	0.33190	442.81000	0.44281	331.900	7.90	0.14	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.25312	118.80565	7.28124	118.66641		6.62	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.43120	114.81204	7.46096	114.67186		6.64	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.61864	116.04691	7.65022	115.90555		5.96	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			315.52020	315.52020	315.52036	315.52036			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			318.94436	318.94436	318.94912	318.94912			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			314.48519	314.48519	314.49150	314.49150			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			317.93881	317.93881	317.94593	317.94593			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			215.36057	215.36057	214.65228	214.65228			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			217.69779	217.69779	216.98467	216.98467			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			215.86387	215.86387	215.14414	215.14414			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			218.23429	218.23429	217.50714	217.50714			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			4.04600	110.69002	4.01859	110.74599		1.61	0.00	0.00	0	31,134.0
R2023	On 06/05/2021	Bond Future			4.00848	107.95767	3.97616	108.01582		1.59	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			3.94819	109.12763	3.90997	109.18693		1.42	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			3.86502	106.39396	3.81899	106.45418		1.18	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			9.01449	94.04139	9.02104	94.00327		12.23	0.00	352,937,336.67	3,753	110,609.0
R2030	On 04/02/2021	Bond Future	8.20	Call	533.35000	0.53335	772.35000	0.77235	533.350	11.59	0.19	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	748.22000	0.74822	1,009.53000	1.00953	748.220	11.72	0.24	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	763.53000	0.76353	1,026.28000	1.02628	763.530	11.73	0.25	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,784.23000	1.78423	2,092.94000	2.09294	1,784.230	12.14	0.45	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,543.17000	2.54317	2,848.47000	2.84847	2,543.170	12.33	0.56	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,806.87000	2.80687	3,105.07000	3.10507	2,806.870	12.39	0.59	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,514.40000	1.51440	1,837.24000	1.83724	1,514.400	12.49	0.37	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,414.40000	1.41440	1,728.54000	1.72854	1,414.400	12.55	0.35	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	387.52000	0.38752	587.97000	0.58797	387.520	13.43	0.12	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.20982	95.04020	9.21641	95.00308		11.49	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	632.77000	0.63277	896.78000	0.89678	632.770	10.84	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,890.19000	1.89019	2,254.32000	2.25432	1,890.190	11.18	0.38	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,990.14000	2.99014	3,398.90000	3.39890	2,990.140	11.47	0.48	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,194.78000	3.19478	3,564.78000	3.56478	3,194.780	11.50	0.53	0.00	0	300.0

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R2030	On 06/05/2021	Bond Future	9.92	Put	1,551.19000	1.55119	1,899.82000	1.89982	1,551.190	12.10	0.29	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	469.94000	0.46994	671.88000	0.67188	469.940	12.51	0.11	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.42130	92.06509	9.42812	92.02799		11.39	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,368.29000	2.36829	2,444.52000	2.44452	2,368.290	11.06	0.40	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	3,642.67000	3.64267	3,729.68000	3.72968	3,642.670	11.36	0.53	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	281.03000	0.28103	325.88000	0.32588	281.030	12.30	0.06	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.62984	93.05553	9.63692	93.01828		10.32	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 04/02/2021	Bond Future			10.05705	91.02754	10.07983	90.88958		14.37	0.00	0.00	0	120,428.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	258.35000	0.25835	461.97000	0.46197	258.350	13.33	0.10	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	756.64000	0.75664	1,040.00000	1.04000	756.640	13.62	0.23	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	996.72000	0.99672	1,324.10000	1.32410	996.720	15.52	0.24	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			10.26975	87.84900	10.29327	87.71086		14.27	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	3,660.15000	3.66015	4,015.27000	4.01527	3,660.150	14.34	0.54	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	333.45000	0.33345	533.94000	0.53394	333.450	15.55	0.08	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.49338	88.80140	10.51783	88.66224		13.57	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.72380	85.61184	10.74927	85.47138		12.89	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 04/02/2021	Bond Future			10.75172	90.51229	10.76444	90.43029		15.80	0.00	11,585,573.12	128	100,098.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	5,189.81000	5.18981	5,697.46000	5.69746	5,189.810	14.98	0.72	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	1,749.58000	1.74958	2,246.77000	2.24677	1,749.580	16.34	0.35	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.96746	86.99893	10.98050	86.91732		15.98	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,845.03000	1.84503	2,348.01000	2.34801	1,845.030	15.15	0.33	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,221.41000	2.22141	2,734.18000	2.73418	2,221.410	15.35	0.37	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,350.30000	3.35030	3,877.51000	3.87751	3,350.300	15.80	0.48	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	4,452.54000	4.45254	4,964.85000	4.96485	4,452.540	16.13	0.57	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	2,896.35000	2.89635	3,466.29000	3.46629	2,896.350	16.33	0.39	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	2,413.62000	2.41362	2,936.22000	2.93622	2,413.620	16.66	0.34	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	1,671.77000	1.67177	2,117.21000	2.11721	1,671.770	17.44	0.25	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	766.06000	0.76606	1,143.93000	1.14393	766.060	17.44	0.14	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	654.63000	0.65463	1,004.01000	1.00401	654.630	17.44	0.12	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.19698	87.94199	11.21051	87.85991		15.24	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future			11.43223	84.41359	11.44629	84.33087		14.58	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 04/02/2021	Bond Future			10.94775	81.92093	10.94978	81.90791		17.72	0.00	20,644,074.36	252	129,571.0		
R2037	On 04/02/2021	Bond Future	9.65	Call	280.72000	0.28072	606.94000	0.60694	280.720	16.14	0.10	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.35	Put	5,141.77000	5.14177	5,633.39000	5.63339	5,141.770	16.73	0.71	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.48	Call	1,454.88000	1.45488	1,923.44000	1.92344	1,454.880	16.96	0.34	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	10.85	Put	3,102.04000	3.10204	3,601.75000	3.60175	3,102.040	17.53	0.52	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	11.90	Put	919.68000	0.91968	1,238.56000	1.23856	919.680	19.42	0.20	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	11.97	Call	7,026.92000	7.02692		7,316.95000	7.31695	7,026.920	19.58	0.81	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	37.15000	0.03715		113.92000	0.11392	37.150	19.65	0.01	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.16234	82.79129		11.16425	82.77939		17.02	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.39222	79.43316		11.39414	79.42156		17.10	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.61560	80.28799		11.61757	80.27644		15.52	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			11.07924	83.87640		11.06034	84.00548		17.81	0.00	161,629,822.80	1,927	76,405.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	109.62000	0.10962		359.09000	0.35909	109.620	15.87	0.04	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	136.67000	0.13667		416.87000	0.41687	136.670	15.87	0.05	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	474.12000	0.47412		962.00000	0.96200	474.120	16.02	0.15	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	711.64000	0.71164		1,233.83000	1.23383	711.640	16.37	0.20	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	1,638.96000	1.63896		2,073.23000	2.07323	1,638.960	18.85	0.32	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	1,345.60000	1.34560		1,731.84000	1.73184	1,345.600	19.26	0.27	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.28987	84.76756		11.27000	84.89927		17.38	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,657.42000	2.65742		3,299.48000	3.29948	2,657.420	16.88	0.40	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,138.16000	5.13816		5,805.34000	5.80534	5,138.160	17.79	0.60	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	613.48000	0.61348		973.43000	0.97343	613.480	19.01	0.11	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.51535	81.18061		11.49455	81.31416		17.55	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,435.07000	3.43507		3,553.90000	3.55390	3,435.070	17.08	0.43	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	4,974.96000	4.97496		5,144.54000	5.14454	4,974.960	17.60	0.54	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	359.39000	0.35939		441.49000	0.44149	359.390	18.97	0.06	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.73406	82.05422		11.71236	82.18945		15.97	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			11.22021	79.98873		11.19075	80.18874		18.85	0.00	87,987,603.00	1,100	39,139.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	125.62000	0.12562		396.93000	0.39693	125.620	16.83	0.05	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	7,324.65000	7.32465		7,672.88000	7.67288	7,324.650	16.92	0.83	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	4,358.92000	4.35892		4,758.96000	4.75896	4,358.920	18.15	0.63	0.00	0	265.0	
R2044	On 06/05/2021	Bond Future			11.42649	80.83863		11.39560	81.04205		18.35	0.00	0.00	0	0.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	1,957.11000	1.95711		0.00000	0.00000	1,957.110	17.24	0.33	164,597,706.98	6,200	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	5,241.40000	5.24140		0.00000	0.00000	5,241.400	17.85	0.56	140,708,065.36	3,100	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	3,832.71000	3.83271		4,520.67000	4.52067	3,832.710	18.18	0.51	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	4,172.86000	4.17286		4,660.89000	4.66089	4,172.860	18.23	0.48	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	3,067.84000	3.06784		0.00000	0.00000	3,067.840	18.72	0.39	193,526,393.22	6,200	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	1,801.60000	1.80160		2,142.20000	2.14220	1,801.600	20.07	0.25	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.64722	77.33427		11.61491	77.54019		18.52	0.00	0.00	0	0.0	
R2044	On 04/11/2021	Bond Future			11.86109	78.16655		11.82738	78.37492		16.83	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			11.14656	83.54710		11.12734	83.68111		18.09	0.00	4,511,543.40	54	111,169.0	
R2048	On 04/02/2021	Bond Future	9.80	Call	187.64000	0.18764		531.30000	0.53130	187.640	15.98	0.07	0.00	0	2,140.0	

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 04/02/2021	Bond Future	10.80	Call	1,753.71000	1.75371	2,416.41000	2.41641	1,753.710	17.29	0.38	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.34126	80.02286	11.32105	80.15955		18.70	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.54754	80.89034	11.52639	81.02885		17.88	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.75756	77.34916	11.73545	77.48942		17.18	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			10.41588	70.85514	10.42213	70.81914		18.67	0.00	6,589,528.02	93	27,681.0
R209	On 06/05/2021	Bond Future			10.59982	68.46718	10.60611	68.43188		18.32	0.00	0.00	0	3,280.0
R209	On 06/05/2021	Bond Future	10.00	Call	1,991.98000	1.99198	2,415.06000	2.41506	1,991.980	17.81	0.37	0.00	0	1,500.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,565.69000	2.56569	2,988.39000	2.98839	2,565.690	18.08	0.43	0.00	0	6,325.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,548.02000	2.54802	2,949.11000	2.94911	2,548.020	18.97	0.38	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,100.93000	2.10093	2,444.47000	2.44447	2,100.930	19.43	0.32	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	813.83000	0.81383	1,149.03000	1.14903	813.830	19.93	0.15	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.79114	69.20947	10.79761	69.17409		17.40	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.98605	66.81392	10.99273	66.77832		16.52	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 04/02/2021	Bond Future			191.59104	191.59104	191.55911	191.55911			0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future			190.96065	190.96065	190.93106	190.93106			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			193.07586	193.07586	193.04680	193.04680			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			192.46021	192.46021	192.43141	192.43141			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			169.86293	169.86293	169.80996	169.80996			0.00	0.00	0	7,050.0
R212	On 06/05/2021	Bond Future			171.70675	171.70675	171.65565	171.65565			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.28011	171.28011	171.22921	171.22921			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.16091	173.16091	173.10987	173.10987			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			9.54072	86.92937	9.56829	86.77300		13.88	0.00	0.00	0	8,955.0
R213	On 06/05/2021	Bond Future			9.73417	84.32304	9.76264	84.16624		13.52	0.00	0.00	0	0.0



Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 05/08/2021	Bond Future			9.94065	85.23700		9.97026	85.07888		12.89	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,268.89000	2.26889		2,247.98000	2.24798	2,268.890	12.44	0.38	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	3,246.32000	3.24632		3,378.69000	3.37869	3,246.320	12.99	0.43	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	2,074.18000	2.07418		2,157.80000	2.15780	2,074.180	13.63	0.31	0.00	0	200.0
R213	On 04/11/2021	Bond Future			10.15465	82.62460		10.18546	82.46506		12.19	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			10.86541	67.53810		10.85626	67.59086		20.40	0.00	0.00	0	15,428.0
R214	On 06/05/2021	Bond Future			11.04810	64.97814		11.03843	65.03245		20.08	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.24082	65.68248		11.23072	65.73765		19.04	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.43673	63.11204		11.42621	63.16796		18.14	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>1,187,365,594.00</b>	<b>22,918</b>	<b>1 097 113.0</b>
<b>Grand Total:</b>													<b>1,187,365,594.00</b>	<b>22,918</b>	<b>1 097 113.0</b>