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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2020

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	90.29000		90.29000		90.27000	90.27000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	777.04200		777.04200		777.98700	777.98700			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	785.22500		785.22500		786.21900	786.21900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	793.61500		793.61500		794.64000	794.64000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.21700		802.21700		803.26600	803.26600			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	856.70500		856.70500		858.44400	858.44400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	865.72700		865.72700		867.52700	867.52700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	874.97800		874.97800		876.81900	876.81900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	884.46100		884.46100		886.33600	886.33600			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	746.57300		746.57300		749.08100	749.08100			0.00	186,643,250.00	25	230.0
ALBI	On 06/05/2021	Index Future	754.43500		754.43500		757.00700	757.00700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	762.49700		762.49700		765.11600	765.11600			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		770.76000	770.76000		773.42000	773.42000			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		11.61961	76.12428		11.55027	76.48851			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.87748	73.15269		11.80442	73.52463			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.14878	73.94343		12.07210	74.32138			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.42872	70.96292		12.34842	71.34611			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		12.29193	74.07714		12.20669	74.56332			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.55145	70.60026		12.46151	71.09536			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.81753	71.36382		12.72301	71.86615			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		13.09446	67.87244		12.99513	68.38138			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		737.31900	737.31900		739.69900	739.69900			0.00	0.00	0	970.0
GOVI	On 06/05/2021	GOVI		745.08400	745.08400		747.52600	747.52600			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		753.04500	753.04500		755.53300	755.53300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		761.20700	761.20700		763.73400	763.73400			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.46546	146.46546		146.42793	146.42793			0.00	0.00	0	3,176.0
I2025	On 06/05/2021	Bond Future		148.04548	148.04548		148.01508	148.01508			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.15238	148.15238		148.12558	148.12558			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		149.77635	149.77635		149.75164	149.75164			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		103.44918	103.44918		103.43987	103.43987			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		103.42749	103.42749		103.42335	103.42335			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		104.56982	104.56982		104.56838	104.56838			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		104.56758	104.56758		104.56779	104.56779			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	97.32477	97.32477	97.31440	97.31440					0.00	0.00	0	7,616.0
I2033	On 06/05/2021	Bond Future	97.16091	97.16091	97.15541	97.15541					0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	98.23398	98.23398	98.23097	98.23097					0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	98.08819	98.08819	98.08676	98.08676					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	107.34498	107.34498	107.62271	107.62271					0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	108.50309	108.50309	108.78948	108.78948					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	107.98237	107.98237	108.27482	108.27482					0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	109.16616	109.16616	109.46349	109.46349					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	96.25506	96.25506	96.64851	96.64851					0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future	95.50610	95.50610	95.90878	95.90878					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	96.56110	96.56110	96.97067	96.97067					0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	95.81512	95.81512	96.23070	96.23070					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	96.37657	96.37657	96.81087	96.81087					0.00	0.00	0	10,946.0
I2050	On 06/05/2021	Bond Future	97.41624	97.41624	97.86036	97.86036					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	96.56735	96.56735	97.01887	97.01887					0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	97.62611	97.62611	98.08404	98.08404					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	264.89600	264.89600	265.22500	265.22500					0.00	267,544,960.00	101	1,090.0
IGOV	On 06/05/2021	Index Future	267.75000	267.75000	268.09600	268.09600					0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	270.67600	270.67600	271.03200	271.03200					0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	273.67300	273.67300	274.03700	274.03700					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	3.27500	96.72500	3.24500	96.75500					0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.27000	96.73000	3.25000	96.75000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.24000	96.76000	3.20000	96.80000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.23500	96.76500	3.18500	96.81500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.25000	96.75000	3.21000	96.79000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.29000	96.71000	3.25000	96.75000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.36500	96.63500	3.34500	96.65500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.60500	96.39500	3.56500	96.43500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.71000	96.29000	3.67000	96.33000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.03500	95.96500	3.99000	96.01000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.11500	95.88500	4.07500	95.92500					0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.11200	117.43783	7.08311	117.58790				7.26	0.00	199,644,311.00	1,700	78,607.0

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	312.83000		0.31283		298.26000	0.29826	312.830	7.90	0.14	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.27924		118.67631		7.24739	118.83405		6.62	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.45974		114.67760		7.42523	114.84019		6.64	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.64948		115.90886		7.61235	116.07510		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			316.33751		316.33751		316.32814	316.32814			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			319.74959		319.74959		319.75642	319.75642			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.28957		315.28957		315.30484	315.30484			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.74607		318.74607		318.76665	318.76665			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			214.77138		214.77138		214.96814	214.96814			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			217.08773		217.08773		217.29783	217.29783			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			215.24066		215.24066		215.45864	215.45864			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			217.60015		217.60015		217.82397	217.82397			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			4.18306		110.41075		4.19646	110.38349		1.61	0.00	0.00	0	31,128.0
R2023	On 06/05/2021	Bond Future			4.16971		107.66822		4.18195	107.64628		1.59	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.13937		108.83165		4.15186	108.81236		1.42	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.09578		106.09278		4.10941	106.07502		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			9.01041		94.06514		8.98194	94.23112		12.23	0.00	89,361,883.00	950	110,663.0
R2030	On 04/02/2021	Bond Future	8.20	Call	487.24000		0.48724		526.77000	0.52677	487.240	11.59	0.18	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	694.43000		0.69443		744.86000	0.74486	694.430	11.72	0.24	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	709.29000		0.70929		760.44000	0.76044	709.290	11.73	0.24	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,716.57000		1.71657		1,804.87000	1.80487	1,716.570	12.14	0.45	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,477.00000		2.47700		2,584.08000	2.58408	2,477.000	12.33	0.56	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,742.29000		2.74229		2,854.71000	2.85471	2,742.290	12.39	0.59	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,428.62000		1.42862		1,381.35000	1.38135	1,428.620	12.49	0.37	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,330.09000		1.33009		1,285.79000	1.28579	1,330.090	12.55	0.35	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	340.81000		0.34081		329.10000	0.32910	340.810	13.43	0.12	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.20669		95.05783		9.17608	95.23053		11.49	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	604.73000		0.60473		639.43000	0.63943	604.730	10.84	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,848.52000		1.84852		1,923.33000	1.92333	1,848.520	11.18	0.38	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,929.79000		2.92979		2,856.33000	2.85633	2,929.790	11.47	0.48	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,152.31000		3.15231		3,254.14000	3.25414	3,152.310	11.50	0.53	0.00	0	300.0

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R2030	On 06/05/2021	Bond Future	9.92	Put	1,498.81000		1.49881	1,457.00000	1.45700	1,498.810		12.10	0.29	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	441.14000		0.44114	427.04000	0.42704	441.140		12.51	0.11	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.41857		92.07994	9.38608	92.25696			11.39	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,336.21000		2.33621	2,414.32000	2.41432	2,336.210		11.06	0.40	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,610.25000		3.61025	3,710.96000	3.71096	3,610.250		11.36	0.53	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	12.10	Put	266.58000		0.26658	258.02000	0.25802	266.580		12.30	0.06	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.62732		93.06879	9.59308	93.24922			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			10.07812		90.89993	10.04469	91.10252			14.37	0.00	102,262,421.25	1,125	119,826.0
R2032	On 04/02/2021	Bond Future	8.79	Call	212.56000		0.21256	236.07000	0.23607	212.560		13.33	0.08	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	665.51000		0.66551	719.98000	0.71998	665.510		13.62	0.21	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	951.28000		0.95128	916.61000	0.91661	951.280		15.52	0.24	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.29272		87.71409	10.25710	87.92342			14.27	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,528.53000		3.52853	3,650.44000	3.65044	3,528.530		14.34	0.53	49,613,280.80	1,068	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	320.55000		0.32055	309.14000	0.30914	320.550		15.55	0.07	1,728,766.14	267	736.0
R2032	On 05/08/2021	Bond Future			10.51783		88.66224	10.48025	88.87626			13.57	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.74961		85.46951	10.71015	85.68724			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			10.87094		89.74825	10.79610	90.22671			15.80	0.00	67,311,187.50	750	99,955.0
R2035	On 04/02/2021	Bond Future	10.14	Put	5,679.96000		5.67996	5,332.93000	5.33293	5,679.960		14.98	0.76	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	1,934.22000		1.93422	1,771.76000	1.77176	1,934.220		16.34	0.39	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.09253		86.22088	11.01387	86.70900			15.98	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,549.69000		1.54969	1,706.02000	1.70602	1,549.690		15.15	0.29	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	1,888.75000		1.88875	2,066.80000	2.06680	1,888.750		15.35	0.33	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,924.75000		2.92475	3,158.62000	3.15862	2,924.750		15.80	0.45	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.15	Call	3,956.46000		3.95646	4,234.51000	4.23451	3,956.460		16.13	0.54	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	3,146.02000		3.14602	2,956.71000	2.95671	3,146.020		16.33	0.42	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	2,623.56000		2.62356	2,460.22000	2.46022	2,623.560		16.66	0.37	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	1,815.90000		1.81590	1,697.02000	1.69702	1,815.900		17.44	0.27	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	836.33000		0.83633	772.85000	0.77285	836.330		17.44	0.15	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	715.10000		0.71510	659.44000	0.65944	715.100		17.44	0.13	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.32787		87.15281	11.24544	87.64854			15.24	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future			11.56895		83.61432	11.48278	84.11675			14.58	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,653.33000		1.65333	1,793.23000	1.79323	1,653.330		13.66	0.26	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.08	Put	6,333.78000		6.33378	6,058.47000	6.05847	6,333.780		14.22	0.57	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	4,308.11000		4.30811	4,099.46000	4.09946	4,308.110		14.79	0.44	0.00	0	782.0
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			11.09838		80.96290	11.03387	81.37109			17.72	0.00	0.00	0	129,306.0
R2037	On 04/02/2021	Bond Future	9.65	Call	169.51000		0.16951	203.58000	0.20358	169.510		16.14	0.07	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	5,770.14000		5.77014	5,474.99000	5.47499	5,770.140		16.73	0.76	0.00	0	72.0

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	10.48	Call	1,072.33000		1.07233		1,205.87000	1.20587	1,072.330	16.96	0.28	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	3,529.50000		3.52950		3,314.95000	3.31495	3,529.500	17.53	0.58	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	1,048.31000		1.04831		969.78000	0.96978	1,048.310	19.42	0.23	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,185.98000		6.18598		6,521.48000	6.52148	6,185.980	19.58	0.78	2,911,162.96	46	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	40.70000		0.04070		36.57000	0.03657	40.700	19.65	0.02	27,938.22	23	300.0
R2037	On 06/05/2021	Bond Future			11.32004		81.81757		11.25217	82.23443		17.02	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.55718		78.44631		11.48599	78.86989		17.10	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.78760		79.28901		11.71326	79.71838		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			11.31835		82.27062		11.22262	82.90751		17.81	0.00	0.00	0	76,285.0
R2040	On 04/02/2021	Bond Future	9.49	Call	44.50000		0.04450		61.62000	0.06162	44.500	15.87	0.02	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	57.37000		0.05737		78.60000	0.07860	57.370	15.87	0.03	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	242.50000		0.24250		311.42000	0.31142	242.500	16.02	0.09	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	391.49000		0.39149		490.15000	0.49015	391.490	16.37	0.13	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	2,105.27000		2.10527		1,883.18000	1.88318	2,105.270	18.85	0.39	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	1,734.33000		1.73433		1,545.71000	1.54571	1,734.330	19.26	0.34	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.53982		83.13918		11.43939	83.78718		17.38	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	1,994.88000		1.99488		2,230.55000	2.23055	1,994.880	16.88	0.33	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,146.85000		4.14685		4,513.10000	4.51310	4,146.850	17.79	0.53	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	771.26000		0.77126		695.09000	0.69509	771.260	19.01	0.13	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.77677		79.53194		11.67151	80.18921		17.55	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,724.48000		2.72448		2,984.51000	2.98451	2,724.480	17.08	0.37	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,079.94000		4.07994		4,413.13000	4.41313	4,079.940	17.60	0.48	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	450.02000		0.45002		406.91000	0.40691	450.020	18.97	0.07	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			12.00669		80.38628		11.89677	81.05193		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			11.43373		78.56417		11.35344	79.09472		18.85	0.00	0.00	0	39,045.0
R2044	On 04/02/2021	Bond Future	9.66	Call	56.70000		0.05670		74.13000	0.07413	56.700	16.83	0.03	108,045.89	55	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	8,497.95000		8.49795		8,039.32000	8.03932	8,497.950	16.92	0.89	7,679,901.95	110	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	5,222.92000		5.22292		4,868.07000	4.86807	5,222.920	18.15	0.71	3,072,825.15	55	265.0
R2044	On 06/05/2021	Bond Future			11.64992		79.39359		11.56554	79.93394		18.35	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,466.61000		1.46661		1,628.11000	1.62811	1,466.610	17.24	0.27	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	6,029.00000		6.02900		5,710.45000	5.71045	6,029.000	17.85	0.62	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,075.14000		3.07514		3,334.04000	3.33404	3,075.140	18.18	0.45	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	4,840.98000		4.84098		4,566.78000	4.56678	4,840.980	18.23	0.54	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	3,594.32000		3.59432		3,374.02000	3.37402	3,594.320	18.72	0.44	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	2,127.52000		2.12752		1,986.06000	1.98606	2,127.520	20.07	0.29	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.88113		75.87104		11.79257	76.41939		18.52	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			12.10524		76.68612		12.01267	77.24155		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

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			11.35010		82.15216		11.28527	82.59171		18.09	0.00	246,456,480.00	3,000	114,209.0
R2048	On 04/02/2021	Bond Future	9.80	Call	90.51000		0.09051		112.23000	0.11223	90.510	15.98	0.04	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,191.65000		1.19165		1,342.40000	1.34240	1,191.650	17.29	0.30	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.55424		78.60780		11.48600	79.05620		18.70	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.77039		79.45747		11.69876	79.91279		17.88	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.99046		75.89945		11.91544	76.36095		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			10.55692		70.04948		10.48713	70.44643		18.67	0.00	0.00	0	27,703.0
R209	On 06/05/2021	Bond Future			10.74690		67.64845		10.67387	68.05319		18.32	0.00	0.00	0	2,850.0
R209	On 06/05/2021	Bond Future	10.00	Call	1,654.43000		1.65443		1,799.46000	1.79946	1,654.430	17.81	0.33	0.00	0	1,500.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,169.79000		2.16979		2,342.49000	2.34249	2,169.790	18.08	0.39	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,811.41000		2.81141		2,658.40000	2.65840	2,811.410	18.97	0.41	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,320.59000		2.32059		2,190.13000	2.19013	2,320.590	19.43	0.35	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	907.60000		0.90760		846.70000	0.84670	907.600	19.93	0.17	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.94417		68.37969		10.86804	68.79064		17.40	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.14508		65.97396		11.06586	66.39046		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			192.77488		192.77488		192.75837	192.75837			0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future			192.14467		192.14467		192.13790	192.13790			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			194.26694		194.26694		194.26521	194.26521			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			193.66088		193.66088		193.66222	193.66222			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			169.89756		169.89756		169.85460	169.85460			0.00	0.00	0	7,050.0
R212	On 06/05/2021	Bond Future			171.73053		171.73053		171.69586	171.69586			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.29885		171.29885		171.26834	171.26834			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.17666		173.17666		173.14860	173.14860			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



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 04/02/2021	Bond Future			9.53639	86.95397		9.49764	87.17449		13.88	0.00	0.00	0	8,955.0
R213	On 06/05/2021	Bond Future			9.73069	84.34223		9.68956	84.56951		13.52	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.93753	85.25368		9.89423	85.48568		12.89	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,236.22000	2.23622	2,332.06000	2.33206	2,236.220		12.44	0.38	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	3,197.02000	3.19702	3,104.87000	3.10487	3,197.020		12.99	0.43	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	2,029.73000	2.02973	1,966.60000	1.96660	2,029.730		13.63	0.30	0.00	0	200.0
R213	On 04/11/2021	Bond Future			10.15170	82.63989		10.10630	82.87577		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			11.11526	66.12357		11.02984	66.60155		20.40	0.00	0.00	0	15,428.0
R214	On 06/05/2021	Bond Future			11.30826	63.54431		11.21894	64.03071		20.08	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.51171	64.23112		11.41848	64.72450		19.04	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.71850	61.64385		11.62138	62.14354		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>1,224,366,413.86</b>	<b>9,275</b>	<b>1 099 181.0</b>
<b>Grand Total:</b>													<b>1,224,366,413.86</b>	<b>9,275</b>	<b>1 099 181.0</b>