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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/12/2020

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	90.63000		90.63000		90.62000	90.62000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	776.72900		776.72900		775.47200	775.47200			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	784.83800		784.83800		783.56900	783.56900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	793.30500		793.30500		792.02400	792.02400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.02800		802.02800		800.73500	800.73500			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	852.67700		852.67700		850.68100	850.68100			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	861.57900		861.57900		859.56400	859.56400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	870.87400		870.87400		868.83900	868.83900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	880.45000		880.45000		878.39400	878.39400			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	745.72900		745.72900		744.01700	744.01700			0.00	7,457,290.00	1	231.0
ALBI	On 06/05/2021	Index Future	753.51400		753.51400		751.78600	751.78600			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	761.64300		761.64300		759.89800	759.89800			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	770.01800		770.01800		768.25500	768.25500			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	11.64465		75.99338		11.69391	75.73683			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future	11.90513		73.01263		11.95647	72.75360			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.17614		73.80926		12.22973	73.54750			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.45492		70.83853		12.51085	70.57404			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	12.26745		74.21619		12.29605	74.05378			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future	12.52718		70.73328		12.55709	70.56942			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.79077		71.50541		12.82205	71.33996			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.06422		68.02669		13.09701	67.85946			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	736.59000		736.59000		734.90900	734.90900			0.00	0.00	0	965.0
GOVI	On 06/05/2021	GOVI	744.28000		744.28000		742.58300	742.58300			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	752.31000		752.31000		750.59600	750.59600			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	760.58200		760.58200		758.85000	758.85000			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	147.50341		147.50341		147.20964	147.20964			0.00	0.00	0	5,327.0
I2025	On 06/05/2021	Bond Future	149.07977		149.07977		148.78326	148.78326			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	149.20946		149.20946		148.90988	148.90988			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	150.86838		150.86838		150.56562	150.56562			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	103.41941		103.41941		102.79626	102.79626			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future	103.38423		103.38423		102.75465	102.75465			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	104.53669		104.53669		103.90029	103.90029			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	104.54743		104.54743		103.90404	103.90404			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	97.47279	97.47279		96.65699	96.65699				0.00	0.00	0	7,717.0
I2033	On 06/05/2021	Bond Future	97.29765	97.29765		96.47338	96.47338				0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	98.38222	98.38222		97.54899	97.54899				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	98.25020	98.25020		97.40776	97.40776				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	108.96359	108.96359		107.07060	107.07060				0.00	0.00	0	7,655.0
I2038	On 06/05/2021	Bond Future	110.12819	110.12819		108.21529	108.21529				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	109.63221	109.63221		107.69822	107.69822				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	110.85127	110.85127		108.89587	108.89587				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	98.44895	98.44895		96.48287	96.48287				0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	97.70920	97.70920		95.72232	95.72232				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	98.79854	98.79854		96.78961	96.78961				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	98.08790	98.08790		96.05669	96.05669				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	97.69392	97.69392		96.79140	96.79140				0.00	0.00	0	11,021.0
I2050	On 06/05/2021	Bond Future	98.73781	98.73781		97.82615	97.82615				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	97.90863	97.90863		96.98688	96.98688				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	98.99743	98.99743		98.06556	98.06556				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	266.95900	266.95900		264.82800	264.82800				0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	269.81200	269.81200		267.65900	267.65900				0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	272.78800	272.78800		270.61100	270.61100				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	275.85100	275.85100		273.65100	273.65100				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.57500	96.42500		3.60500	96.39500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.65500	96.34500		3.67500	96.32500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.62000	96.38000		3.62000	96.38000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.62500	96.37500		3.65500	96.34500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.62000	96.38000		3.63000	96.37000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.62000	96.38000		3.65000	96.35000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.64000	96.36000		3.66000	96.34000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.72500	96.27500		3.74500	96.25500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.87000	96.13000		3.89000	96.11000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.02000	95.98000		4.04000	95.96000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.27500	95.72500		4.29500	95.70500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.40500	95.59500		4.43500	95.56500				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.11904	117.40130		7.15733	117.20285			6.97	0.00	77,250,055.40	658	79,839.0

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	173.83000		0.17383		200.26000	0.20026	173.830	7.44	0.10	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.28919		118.62708		7.32971	118.42691		6.59	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.46783		114.63953		7.51084	114.43739		6.24	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.65409		115.88824		7.69980	115.68405		6.17	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			317.68334		317.68334		316.88963	316.88963			0.00	0.00	0	2,454.0
R197	On 06/05/2021	Bond Future			321.07786		321.07786		320.27653	320.27653			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			316.64427		316.64427		315.83449	315.83449			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.16522		320.16522		319.34681	319.34681			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			215.75746		215.75746		213.34320	213.34320			0.00	0.00	0	7,838.0
R202	On 06/05/2021	Bond Future			218.06302		218.06302		215.62341	215.62341			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			216.23774		216.23774		213.77128	213.77128			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			218.64204		218.64204		216.14855	216.14855			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			4.64210		109.48219		4.64851	109.46930		1.49	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.70270		106.71866		4.70987	106.70597		1.72	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.75729		107.88266		4.76558	107.87001		1.46	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.82415		105.15006		4.83401	105.13738		1.31	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			9.10574		93.51213		9.14915	93.26171		12.12	0.00	5,797,752.06	62	111,095.0
R2030	On 04/02/2021	Bond Future	8.20	Call	249.02000		0.24902		227.28000	0.22728	249.020	11.35	0.12	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	384.66000		0.38466		352.80000	0.35280	384.660	11.41	0.17	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	394.84000		0.39484		362.25000	0.36225	394.840	11.42	0.17	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,201.34000		1.20134		1,120.89000	1.12089	1,201.340	11.81	0.39	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	1,889.53000		1.88953		1,777.57000	1.77757	1,889.530	12.03	0.52	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,136.34000		2.13634		2,014.52000	2.01452	2,136.340	12.08	0.56	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,354.53000		1.35453		1,470.90000	1.47090	1,354.530	12.16	0.40	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,246.14000		1.24614		1,356.51000	1.35651	1,246.140	12.20	0.37	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	265.18000		0.26518		300.79000	0.30079	265.180	13.29	0.11	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.30804		94.48899		9.35334	94.23619		11.58	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	451.10000		0.45110		422.12000	0.42212	451.100	10.96	0.14	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,525.76000		1.52576		1,448.62000	1.44862	1,525.760	11.28	0.34	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	3,082.29000		3.08229		3,222.90000	3.22290	3,082.290	11.56	0.51	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,726.67000		2.72667		2,610.50000	2.61050	2,726.670	11.59	0.50	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	1,544.92000	1.54492	1,633.46000	1.63346	1,544.920	12.17	0.31	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	432.60000	0.43260	466.70000	0.46670	432.600	12.57	0.11	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.52291	91.51442	9.57030	91.25905		10.96	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	8.95	Call	1,879.11000	1.87911	1,793.80000	1.79380	1,879.110	10.59	0.36	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	9.45	Call	3,074.43000	3.07443	2,955.34000	2.95534	3,074.430	10.93	0.50	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	12.10	Put	229.81000	0.22981	247.25000	0.24725	229.810	11.93	0.06	0.00	0	600.0	
R2030	On	04/11/2021	Bond Future			9.73361	92.51158	9.78313	92.25348		10.83	0.00	0.00	0	0.0	
R2030	On	04/11/2021	Bond Future	8.27	Call	1,013.74000	1.01374	964.71000	0.96471	1,013.740	10.16	0.21	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	8.77	Call	1,659.15000	1.65915	1,586.69000	1.58669	1,659.150	10.18	0.30	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	11.44	Put	1,094.07000	1.09407	1,146.48000	1.14648	1,094.070	11.70	0.18	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			10.11795	90.65937	10.14607	90.49008		14.17	0.00	0.00	0	117,675.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	102.25000	0.10225	97.86000	0.09786	102.250	13.11	0.05	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	419.47000	0.41947	402.17000	0.40217	419.470	13.37	0.16	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	761.35000	0.76135	813.95000	0.81395	761.350	15.37	0.22	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			10.33582	87.46172	10.36508	87.29095		14.28	0.00	0.00	0	0.0	
R2032	On	06/05/2021	Bond Future	10.33	Call	3,223.57000	3.22357	3,146.57000	3.14657	3,223.570	14.35	0.52	0.00	0	736.0	
R2032	On	06/05/2021	Bond Future	12.57	Put	272.29000	0.27229	287.93000	0.28793	272.290	15.53	0.07	0.00	0	736.0	
R2032	On	05/08/2021	Bond Future			10.56121	88.41609	10.59171	88.24360		12.99	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future			10.79239	85.23431	10.82420	85.06000		13.36	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future	9.33	Call	1,298.36000	1.29836	1,263.19000	1.26319	1,298.360	12.55	0.23	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	9.83	Call	2,040.78000	2.04078	1,990.39000	1.99039	2,040.780	12.62	0.32	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	12.81	Put	1,074.83000	1.07483	1,107.76000	1.10776	1,074.830	14.43	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			10.89245	89.61145	10.95163	89.23674		15.91	0.00	0.00	0	98,621.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	5,546.29000	5.54629	5,863.15000	5.86315	5,546.290	14.67	0.81	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	1,654.15000	1.65415	1,820.80000	1.82080	1,654.150	16.08	0.38	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			11.11643	86.07338	11.17801	85.69508		16.24	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.05	Call	1,070.15000	1.07015	994.22000	0.99422	1,070.150	15.17	0.23	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	1,357.43000	1.35743	1,265.37000	1.26537	1,357.430	15.17	0.27	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	1,673.29000	1.67329	1,565.66000	1.56566	1,673.290	15.34	0.32	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.55	Put	5,608.89000	5.60889	5,864.31000	5.86431	5,608.890	15.52	0.64	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	2,675.04000	2.67504	2,524.95000	2.52495	2,675.040	15.81	0.43	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.05	Put	3,785.68000	3.78568	3,988.68000	3.98868	3,785.680	16.06	0.50	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	3,688.31000	3.68831	3,502.64000	3.50264	3,688.310	16.15	0.53	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	3,011.60000	3.01160	3,186.94000	3.18694	3,011.600	16.31	0.42	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	2,466.37000	2.46637	2,619.41000	2.61941	2,466.370	16.56	0.37	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	1,653.46000	1.65346	1,767.08000	1.76708	1,653.460	17.29	0.27	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.77	Put	769.11000	0.76911	832.97000	0.83297	769.110	17.69	0.14	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.91	Put	652.74000	0.65274	709.07000	0.70907	652.740	17.69	0.13	0.00	0	600.0	
R2035	On	05/08/2021	Bond Future			11.35134	87.01244	11.41557	86.63009		14.83	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			11.59116	83.48555		11.65810	83.09922			15.19	0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future	10.12	Call	1,536.24000	1.53624		1,449.55000	1.44955	1,536.240		14.28	0.24	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	1,691.96000	1.69196		1,598.35000	1.59835	1,691.960		14.28	0.26	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.62	Call	2,366.04000	2.36604		2,245.32000	2.24532	2,366.040		14.40	0.33	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	6,483.81000	6.48381		6,714.04000	6.71404	6,483.810		14.82	0.57	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.75	Put	4,437.02000	4.43702		4,617.06000	4.61706	4,437.020		15.39	0.44	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	1,115.29000	1.11529		1,180.22000	1.18022	1,115.290		16.38	0.15	0.00	0	400.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.12672	80.78456		11.17548	80.47912			17.92	0.00	4,281,581.68	53	129,311.00
R2037	On 04/02/2021	Bond Future	9.65	Call	93.15000	0.09315		84.46000	0.08446	93.150		16.39	0.04	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	5,680.69000	5.68069		5,941.02000	5.94102	5,680.690		16.52	0.81	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	758.80000	0.75880		701.41000	0.70141	758.800		16.69	0.24	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	3,317.60000	3.31760		3,523.10000	3.52310	3,317.600		17.34	0.61	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	807.97000	0.80797		891.11000	0.89111	807.970		19.11	0.21	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,774.07000	5.77407		5,545.82000	5.54582	5,774.070		19.27	0.80	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	19.75000	0.01975		24.00000	0.02400	19.750		19.92	0.01	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.35099	81.62857		11.40173	81.32019			17.35	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			11.58809	78.26348		11.64103	77.95184			16.68	0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			11.81765	79.11647		11.87276	78.80158			16.23	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future			11.26959	82.59403		11.30291	82.37281			18.22	0.00	660,752.24	8	78,984.00
R2040	On 04/02/2021	Bond Future	9.49	Call	27.15000	0.02715		25.67000	0.02567	27.150		16.33	0.01	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	36.32000	0.03632		34.33000	0.03433	36.320		16.33	0.02	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	179.43000	0.17943		169.58000	0.16958	179.430		16.33	0.07	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	284.69000	0.28469		269.31000	0.26931	284.690		16.33	0.11	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	1,656.02000	1.65602		1,757.27000	1.75727	1,656.020		18.75	0.36	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,312.17000	1.31217		1,399.15000	1.39915	1,312.170		19.12	0.30	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.49041	83.45694		11.52509	83.23370			17.82	0.00	0.00	0	0.00
R2040	On 06/05/2021	Bond Future	10.83	Call	1,945.19000	1.94519		1,881.46000	1.88146	1,945.190		16.99	0.34	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	11.58	Call	4,139.43000	4.13943		4,030.89000	4.03089	4,139.430		17.91	0.55	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	13.38	Put	663.42000	0.66342		698.02000	0.69802	663.420		19.44	0.12	0.00	0	300.00
R2040	On 05/08/2021	Bond Future			11.72382	79.86148		11.76002	79.63595			17.25	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	2,547.53000	2.54753		2,473.11000	2.47311	2,547.530		16.45	0.37	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	3,938.85000	3.93885		3,838.59000	3.83859	3,938.850		17.04	0.49	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	352.96000	0.35296		370.49000	0.37049	352.960		18.75	0.06	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.94942	80.73195		11.98713	80.50406			16.57	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future			11.36552	79.01451		11.38849	78.86236			19.19	0.00	0.00	0	48,286.00
R2044	On 04/02/2021	Bond Future	9.66	Call	36.57000	0.03657		35.81000	0.03581	36.570		17.22	0.02	0.00	0	265.00

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	7,987.77000	7.98777		8,132.63000	8.13263	7,987.770	17.29	0.90	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	4,676.72000	4.67672		4,801.60000	4.80160	4,676.720	18.45	0.71	0.00	0	265.0	
R2044	On 06/05/2021	Bond Future			11.58013	79.84005		11.60404	79.68660		18.74	0.00	0.00	0	0.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	1,504.41000	1.50441		1,471.63000	1.47163	1,504.410	17.67	0.28	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	5,643.69000	5.64369		5,749.15000	5.74915	5,643.690	18.25	0.61	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	3,156.83000	3.15683		3,098.80000	3.09880	3,156.830	18.57	0.46	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	4,481.20000	4.48120		4,574.59000	4.57459	4,481.200	18.62	0.52	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	3,273.69000	3.27369		3,351.48000	3.35148	3,273.690	19.10	0.42	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	1,878.06000	1.87806		1,931.48000	1.93148	1,878.060	20.44	0.27	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.80688	76.33032		11.83185	76.17534		18.12	0.00	0.00	0	0.0	
R2044	On 04/11/2021	Bond Future			12.02580	77.16234		12.05183	77.00572		17.40	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			11.26230	82.74851		11.29552	82.52192		18.45	0.00	0.00	0	115,445.0	
R2048	On 04/02/2021	Bond Future	9.80	Call	67.88000	0.06788		63.99000	0.06399	67.880	16.38	0.03	0.00	0	2,140.0	
R2048	On 04/02/2021	Bond Future	10.80	Call	1,144.50000	1.14450		1,092.65000	1.09265	1,144.500	17.60	0.31	0.00	0	2,140.0	
R2048	On 06/05/2021	Bond Future			11.46398	79.20188		11.49859	78.97312		19.11	0.00	0.00	0	0.0	
R2048	On 05/08/2021	Bond Future			11.67484	80.06594		11.71097	79.83483		17.53	0.00	0.00	0	0.0	
R2048	On 04/11/2021	Bond Future			11.88873	76.52650		11.92644	76.29296		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			10.59670	69.82471		10.64499	69.55330		18.51	0.00	29,954,800.59	429	26,151.0	
R209	On 06/05/2021	Bond Future			10.78946	67.41420		10.83953	67.14011		18.48	0.00	0.00	0	4,675.0	
R209	On 06/05/2021	Bond Future	9.75	Call	1,028.29000	1.02829		971.35000	0.97135	1,028.290	17.53	0.24	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	10.25	Call	1,903.26000	1.90326		1,812.25000	1.81225	1,903.260	18.00	0.37	0.00	0	5,325.0	
R209	On 06/05/2021	Bond Future	10.60	Put	3,770.08000	3.77008		3,927.07000	3.92707	3,770.080	18.34	0.53	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	11.00	Put	2,692.90000	2.69290		2,820.32000	2.82032	2,692.900	18.73	0.42	0.00	0	3,500.0	
R209	On 06/05/2021	Bond Future	11.25	Put	2,180.43000	2.18043		2,290.63000	2.29063	2,180.430	19.11	0.36	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	1,629.43000	1.62943		1,718.33000	1.71833	1,629.430	19.77	0.28	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	842.37000	0.84237		897.34000	0.89734	842.370	20.06	0.17	0.00	0	9,150.0	
R209	On 05/08/2021	Bond Future			10.98706	68.14978		11.03901	67.87284		16.79	0.00	0.00	0	0.0	
R209	On 04/11/2021	Bond Future			11.18759	65.75203		11.24149	65.47219		17.41	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	



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/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	192.61488		192.61488		192.60536	192.60536			0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future	191.95687		191.95687		191.94786	191.94786			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future	194.09683		194.09683		194.08797	194.08797			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future	193.51212		193.51212		193.50343	193.50343			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	169.91453		169.91453		169.91838	169.91838			0.00	27,356,239.33	161	6,342.0
R212	On 06/05/2021	Bond Future	171.73047		171.73047		171.73483	171.73483			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future	171.31040		171.31040		171.31509	171.31509			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future	173.21521		173.21521		173.22015	173.22015			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	9.59951		86.59638		9.63778	86.38055		13.57	0.00	0.00	0	8,945.0
R213	On 06/05/2021	Bond Future	9.79800		83.97203		9.83779	83.75420		13.49	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	10.00611		84.88797		10.04757	84.66791		12.26	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	1,815.81000	1.81581	1,746.27000	1.74627	1,815.810	11.76	0.35	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	3,064.63000	3.06463	3,171.05000	3.17105	3,064.630	12.36	0.45	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,886.98000	1.88698	1,962.11000	1.96211	1,886.980	13.05	0.31	0.00	0	200.0
R213	On 04/11/2021	Bond Future	10.22068		82.28319		10.26388	82.06084		12.66	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	11.10189		66.19800		11.12980	66.04278		20.23	0.00	0.00	0	15,478.0
R214	On 06/05/2021	Bond Future	11.29564		63.61267		11.32459	63.45604		20.26	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	11.49735		64.30670		11.52746	64.14840		18.39	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	11.70168		61.72992		11.73296	61.57002		19.14	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>152,758,471.30</b>	<b>1,372</b>	<b>1 128 489.0</b>
<b>Grand Total:</b>												<b>152,758,471.30</b>	<b>1,372</b>	<b>1 128 489.0</b>