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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/02/2021

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	90.64000		90.64000		90.64000	90.64000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	793.58800		793.58800		793.70000	793.70000			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	801.83500		801.83500		801.57300	801.57300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	810.44200		810.44200		810.18000	810.18000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	819.17100		819.17100		818.90800	818.90800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	891.10400		891.10400		893.01700	893.01700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	902.38700		902.38700		901.87600	901.87600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	912.07300		912.07300		911.56000	911.56000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	921.89700		921.89700		921.37900	921.37900			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	778.56700		778.56700		779.62400	779.62400			0.00	646,210,610.00	83	0.0
ALBI	On 06/05/2021	Index Future	787.51600		787.51600		787.35700	787.35700			0.00	0.00	0	308.0
ALBI	On 05/08/2021	Index Future	795.96900		795.96900		795.81200	795.81200			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		804.54200	804.54200		804.38400	804.38400			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		11.01500	79.38872		10.99774	79.48491			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.23568	76.51514		11.23846	76.50010			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.47853	77.34562		11.48138	77.33067			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.73058	74.39608		11.73352	74.38113			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		11.54000	78.56662		11.52255	78.67639			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		11.76284	75.15170		11.75500	75.19943			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		11.99243	75.96813		11.98420	76.01665			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.23178	72.52070		12.22316	72.56986			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		769.51700	769.51700		770.60400	770.60400			0.00	215,464,760.00	28	0.0
GOVI	On 06/05/2021	GOVI		778.41700	778.41700		778.24800	778.24800			0.00	15,568,340.00	2	969.0
GOVI	On 05/08/2021	GOVI		786.77200	786.77200		786.60400	786.60400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		795.24600	795.24600		795.07800	795.07800			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		149.38232	149.38232		149.38883	149.38883			0.00	55,719,605.36	373	0.0
I2025	On 06/05/2021	Bond Future		151.01532	151.01532		150.90802	150.90802			0.00	31,562,201.88	209	8,230.0
I2025	On 05/08/2021	Bond Future		151.16142	151.16142		151.05345	151.05345			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.80848	152.80848		152.69948	152.69948			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		106.73646	106.73646		106.73724	106.73724			0.00	140,998,863.66	1,321	0.0
I2029	On 06/05/2021	Bond Future		106.84190	106.84190		106.68465	106.68465			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		108.02737	108.02737		107.86877	107.86877			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		108.05518	108.05518		107.89491	107.89491			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	101.30919		101.30919		101.30825	101.30825			0.00	127,446,961.02	1,258	0.0
I2033	On 06/05/2021	Bond Future	101.59957		101.59957		101.12318	101.12318			0.00	10,159,957.00	100	8,934.0
I2033	On 05/08/2021	Bond Future	102.72676		102.72676		102.24543	102.24543			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	102.62264		102.62264		102.13619	102.13619			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	113.94373		113.94373		113.94251	113.94251			0.00	570,630,199.84	5,008	0.0
I2038	On 06/05/2021	Bond Future	115.87503		115.87503		115.10111	115.10111			0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future	115.44016		115.44016		114.65815	114.65815			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	116.69811		116.69811		115.90766	115.90766			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	103.49322		103.49322		103.49199	103.49199			0.00	1,499,202,784.92	14,486	0.0
I2046	On 06/05/2021	Bond Future	102.75698		102.75698		102.75611	102.75611			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future	103.89717		103.89717		103.89683	103.89683			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	103.22354		103.22354		103.22319	103.22319			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	105.32657		105.32657		105.12805	105.12805			0.00	1,031,463,100.01	9,793	0.0
I2050	On 06/05/2021	Bond Future	106.39722		106.39722		106.19713	106.19713			0.00	0.00	0	10,968.0
I2050	On 05/08/2021	Bond Future	105.65145		105.65145		105.44952	105.44952			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	106.80262		106.80262		106.59886	106.59886			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	275.92400		275.92400		275.86400	275.86400			0.00	328,349,560.00	119	0.0
IGOV	On 06/05/2021	Index Future	279.10200		279.10200		278.66900	278.66900			0.00	0.00	0	974.0
IGOV	On 05/08/2021	Index Future	282.16600		282.16600		281.72900	281.72900			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	285.27300		285.27300		284.83100	284.83100			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.64500		96.35500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.64500		96.35500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.63000		96.37000		3.62000	96.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.63000		96.37000		3.62000	96.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.65500		96.34500		3.62500	96.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.67000		96.33000		3.64000	96.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.70000		96.30000		3.66000	96.34000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.86000		96.14000		3.80500	96.19500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.95000		96.05000		3.88000	96.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.18500		95.81500		4.10000	95.90000			0.00	0.00	0	20,001.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.27500		95.72500		4.19500	95.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.49500		95.50500		4.43000	95.57000			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.63000		119.97389		6.62670	119.99149		6.22	0.00	4,519,776,357.97	37,673	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
R186	On 06/05/2021	Bond Future			6.77275		121.21734		6.77974	121.18180		6.42	0.00	88,609,875.54	731	107,548.0
R186	On 06/05/2021	Bond Future	7.30	Put	608.72000		0.60872		624.68000	0.62468	608.720	6.67	0.25	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.92056		117.25161		6.92789	117.21613		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.07802		118.50203		7.08579	118.46627		6.01	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			319.12776		319.12776		319.14921	319.14921			0.00	750,588,491.52	2,352	0.0
R197	On 06/05/2021	Bond Future			322.37164		322.37164		322.39469	322.39469			0.00	0.00	0	2,121.0
R197	On 05/08/2021	Bond Future			317.95094		317.95094		317.97554	317.97554			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.41572		321.41572		321.44087	321.44087			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			223.15920		223.15920		223.15697	223.15697			0.00	1,692,662,532.00	7,585	0.0
R202	On 06/05/2021	Bond Future			225.42746		225.42746		225.42635	225.42635			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			223.68073		223.68073		223.68051	223.68051			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			226.11808		226.11808		226.11808	226.11808			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			4.61500		109.53672		4.62124	109.52416		1.51	0.00	1,129,542,656.64	10,312	0.0
R2023	On 06/05/2021	Bond Future			4.69766		106.72759		4.71029	106.70522		1.54	0.00	0.00	0	40,662.0
R2023	On 05/08/2021	Bond Future			4.75543		107.88550		4.76997	107.86331		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.84061		105.12889		4.85796	105.10659		1.34	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			8.46500		97.31194		8.42699	97.54357		10.95	0.00	3,170,617,629.08	32,582	0.0
R2030	On 06/05/2021	Bond Future			8.60091		98.55384		8.60813	98.51119		11.36	0.00	31,537,228.80	320	116,164.0
R2030	On 06/05/2021	Bond Future	7.97	Call	749.22000		0.74922		747.82000	0.74782	749.220	10.69	0.25	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,723.66000		2.72366		2,710.70000	2.71070	2,723.660	11.22	0.58	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,234.45000		1.23445		1,259.54000	1.25954	1,234.450	11.36	0.33	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	876.27000		0.87627		896.99000	0.89699	876.270	11.52	0.25	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.25	Put	834.97000		0.83497		855.11000	0.85511	834.970	11.54	0.24	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.27	Call	4,661.35000		4.66135		4,638.47000	4.63847	4,661.350	11.56	0.76	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.35	Put	714.46000		0.71446		732.79000	0.73279	714.460	11.65	0.21	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.92	Put	287.15000		0.28715		297.16000	0.29716	287.150	12.37	0.10	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	27.18000		0.02718		28.84000	0.02884	27.180	12.48	0.01	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			8.78407		95.61782		8.79156	95.57504		11.41	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	817.71000		0.81771		814.59000	0.81459	817.710	10.80	0.21	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	2,983.04000		2.98304		2,969.30000	2.96930	2,983.040	11.12	0.51	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	3,503.06000		3.50306		3,487.12000	3.48712	3,503.060	11.23	0.57	0.00	0	600.0

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R2030	On 05/08/2021	Bond Future	9.45	Call	5,253.15000	5.25315	5,230.66000	5.23066	5,253.150	11.54	0.70	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	640.48000	0.64048	651.87000	0.65187	640.480	12.40	0.14	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	37.30000	0.03730	38.60000	0.03860	37.300	12.40	0.01	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			8.96581	96.63763	8.97361	96.59451		10.72	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,816.15000	1.81615	1,807.21000	1.80721	1,816.150	10.10	0.34	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,978.33000	2.97833	2,964.52000	2.96452	2,978.330	10.43	0.47	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	348.43000	0.34843	354.33000	0.35433	348.430	11.62	0.08	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			9.33500	95.55740	9.31216	95.70579		12.59	0.00	1,139,713,109.80	11,927	0.0		
R2032	On 06/05/2021	Bond Future			9.49180	92.59126	9.50439	92.51176		13.94	0.00	43,610,483.46	471	125,733.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	5,876.62000	5.87662	5,823.80000	5.82380	5,876.620	14.29	0.80	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	8.50000	0.00850	9.26000	0.00926	8.500	15.38	0.00	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			9.68234	93.59631	9.69538	93.51639		13.47	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			9.87981	90.44996	9.89338	90.36926		13.19	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	2,498.89000	2.49889	2,474.51000	2.47451	2,498.890	12.44	0.39	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	3,873.17000	3.87317	3,839.45000	3.83945	3,873.170	12.87	0.51	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	296.50000	0.29650	303.71000	0.30371	296.500	14.32	0.06	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			10.08500	94.97389	10.07230	95.06210		13.82	0.00	3,469,966,045.04	36,536	0.0		
R2035	On 06/05/2021	Bond Future			10.26807	91.54848	10.27039	91.53281		15.74	0.00	915,484.80	10	98,628.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	2,031.47000	2.03147	2,039.27000	2.03927	2,031.470	14.75	0.43	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	2,657.06000	2.65706	2,664.23000	2.66423	2,657.060	15.07	0.50	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	3,242.91000	3.24291	3,249.15000	3.24915	3,242.910	15.31	0.57	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	1,961.42000	1.96142	1,982.18000	1.98218	1,961.420	15.52	0.38	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	4,952.48000	4.95248	4,955.09000	4.95509	4,952.480	15.81	0.71	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	1,011.45000	1.01145	1,027.25000	1.02725	1,011.450	16.13	0.23	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	6,568.07000	6.56807	6,567.20000	6.56720	6,568.070	16.30	0.80	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	708.50000	0.70850	721.65000	0.72165	708.500	16.61	0.17	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	525.70000	0.52570	536.81000	0.53681	525.700	17.06	0.13	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	253.90000	0.25390	260.88000	0.26088	253.900	17.48	0.07	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	58.23000	0.05823	60.62000	0.06062	58.230	17.48	0.02	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	43.10000	0.04310	45.00000	0.04500	43.100	17.48	0.01	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			10.46824	92.54181	10.47060	92.52633		15.26	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	2,518.50000	2.51850	2,522.38000	2.52238	2,518.500	14.49	0.40	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	3,041.60000	3.04160	3,058.40000	3.05840	3,041.600	15.28	0.40	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	1,838.05000	1.83805	1,851.76000	1.85176	1,838.050	16.03	0.27	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			10.67470	89.05462	10.67714	89.03907		14.97	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	2,833.91000	2.83391	2,835.42000	2.83542	2,833.910	14.10	0.39	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	3,136.27000	3.13627	3,137.56000	3.13756	3,136.270	14.22	0.42	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	4,325.28000	4.32528	4,325.52000	4.32552	4,325.280	14.62	0.51	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	3,398.96000	3.39896	3,413.10000	3.41310	3,398.960	15.04	0.39	0.00	0	782.0		

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	11.75	Put	2,144.42000		2.14442	2,155.96000	2.15596	2,144.420	15.86	0.27		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	316.58000		0.31658	320.05000	0.32005	316.580	16.26	0.06		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			10.35500		85.86294	10.33218	86.02039		15.64	0.00		4,306,970,933.34	50,161	0.0
R2037	On 06/05/2021	Bond Future			10.52910		86.88853	10.53130	86.87375		16.91	0.00		868,885.30	10	130,087.0
R2037	On 05/08/2021	Bond Future			10.73228		83.57563	10.73452	83.56103		17.23	0.00		0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.93061		84.46717	10.93293	84.45245		16.07	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			10.50000		87.98176	10.47213	88.18733		15.51	0.00		4,372,693,472.00	49,700	0.0
R2040	On 06/05/2021	Bond Future			10.66487		89.07763	10.66703	89.06212		17.26	0.00		24,407,270.62	274	77,423.0
R2040	On 06/05/2021	Bond Future	10.83	Call	3,622.53000		3.62253	3,629.80000	3.62980	3,622.530	17.02	0.58		0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	7,156.00000		7.15600	7,156.22000	7.15622	7,156.000	18.29	0.80		0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	46.92000		0.04692	48.96000	0.04896	46.920	19.28	0.02		0.00	0	300.0
R2040	On 05/08/2021	Bond Future			10.86371		85.53818	10.86591	85.52284		17.68	0.00		0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,845.04000		4.84504	4,847.60000	4.84760	4,845.040	17.46	0.57		0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,907.30000		6.90730	6,907.28000	6.90728	6,907.300	18.05	0.69		0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	59.01000		0.05901	60.36000	0.06036	59.010	19.36	0.01		0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.05737		86.45063	11.05964	86.43524		16.41	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			10.57000		84.60900	10.54705	84.78027		16.25	0.00		1,314,316,206.00	15,534	0.0
R2044	On 06/05/2021	Bond Future			10.73737		85.59860	10.73424	85.62132		18.14	0.00		0.00	0	60,444.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,882.36000		2.88236	2,910.32000	2.91032	2,882.360	17.67	0.50		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,957.22000		1.95722	1,965.12000	1.96512	1,957.220	18.29	0.35		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	5,690.33000		5.69033	5,721.44000	5.72144	5,690.330	18.72	0.72		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,350.74000		1.35074	1,359.15000	1.35915	1,350.740	18.83	0.26		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	846.76000		0.84676	854.76000	0.85476	846.760	19.75	0.18		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	295.89000		0.29589	300.85000	0.30085	295.890	20.27	0.07		0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			10.92839		82.14663	10.92509	82.16988		18.58	0.00		0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.11412		83.02288	11.11067	83.04652		17.22	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			10.49500		88.32303	10.47204	88.50047		15.57	0.00		7,014,968,334.72	79,424	0.0
R2048	On 06/05/2021	Bond Future			10.65060		84.94550	10.64747	84.96904		18.43	0.00		0.00	0	126,201.0
R2048	On 05/08/2021	Bond Future			10.82756		85.86724	10.82426	85.89135		17.92	0.00		0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.00856		82.37186	11.00511	82.39635		17.48	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

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
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			10.02500	73.16112		10.00699	73.27003		17.25	0.00	1,287,855,195.36	17,603	0.0
R209	On 06/05/2021	Bond Future			10.18253	70.86973		10.18454	70.85786		18.58	0.00	32,600,075.80	460	27,171.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,450.72000	1.45072	1,459.31000	1.45931	1,450.720	17.74	0.36	0.00	0	8,200.0	
R209	On 06/05/2021	Bond Future	10.25	Call	2,782.68000	2.78268	2,790.34000	2.79034	2,782.680	18.33	0.54	0.00	0	5,325.0	
R209	On 06/05/2021	Bond Future	10.35	Call	3,101.62000	3.10162	3,108.75000	3.10875	3,101.620	18.43	0.58	0.00	0	1,000.0	
R209	On 06/05/2021	Bond Future	10.60	Put	1,566.87000	1.56687	1,584.17000	1.58417	1,566.870	18.70	0.34	0.00	0	6,250.0	
R209	On 06/05/2021	Bond Future	11.00	Put	950.56000	0.95056	964.63000	0.96463	950.560	19.31	0.23	0.00	0	3,500.0	
R209	On 06/05/2021	Bond Future	11.25	Put	697.88000	0.69788	709.96000	0.70996	697.880	19.82	0.18	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	438.92000	0.43892	448.21000	0.44821	438.920	20.37	0.12	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	143.70000	0.14370	148.14000	0.14814	143.700	20.37	0.05	0.00	0	9,150.0	
R209	On 05/08/2021	Bond Future			10.35826	71.63905	10.36029	71.62736		17.90	0.00	0.00	0	0.0	
R209	On 04/11/2021	Bond Future			10.53835	69.26322	10.54045	69.25143		17.62	0.00	0.00	0	1,795.0	
R209	On 04/11/2021	Bond Future	9.50	Call	1,756.78000	1.75678	1,759.57000	1.75957	1,756.780	16.60	0.30	0.00	0	3,750.0	
R209	On 04/11/2021	Bond Future	10.50	Put	4,205.27000	4.20527	4,218.39000	4.21839	4,205.270	17.13	0.48	0.00	0	5,500.0	
R209	On 04/11/2021	Bond Future	12.00	Put	1,543.10000	1.54310	1,551.82000	1.55182	1,543.100	19.10	0.22	0.00	0	5,500.0	
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			198.00119	198.00119	198.00359	198.00359				0.00	170,083,022.21	859	0.0
R210	On 06/05/2021	Bond Future			197.55776	197.55776	197.30613	197.30613				0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			199.74993	199.74993	199.49627	199.49627				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			199.18888	199.18888	198.93266	198.93266				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			170.26091	170.26091	170.27473	170.27473				0.00	712,371,647.44	4,184	0.0
R212	On 06/05/2021	Bond Future			171.99155	171.99155	172.00627	172.00627				0.00	42,997,887.50	250	3,425.0
R212	On 05/08/2021	Bond Future			171.56951	171.56951	171.58504	171.58504				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.43904	173.43904	173.45490	173.45490				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			8.94500	90.40341	8.90707	90.63090		12.41	0.00	63,101,580.18	698	0.0	
R213	On 06/05/2021	Bond Future			9.07825	88.04501	9.08554	88.00247		13.32	0.00	0.00	0	9,085.0	
R213	On 05/08/2021	Bond Future			9.25703	89.00025	9.26455	88.95765		12.84	0.00	0.00	0	0.0	
R213	On 05/08/2021	Bond Future	9.34	Call	3,380.79000	3.38079	3,366.37000	3.36637	3,380.790	12.57	0.54	0.00	0	200.0	



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	10.14	Put	1,358.95000	1.35895		1,377.42000	1.37742	1,358.950	13.17	0.26	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	737.65000	0.73765		749.99000	0.74999	737.650	13.94	0.15	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.44388	86.42040		9.45170	86.37741		12.59	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			10.42000	70.18814		10.40202	70.29871		18.71	0.00	646,432,769.40	9,210	0.0
R214	On 06/05/2021	Bond Future			10.58390	67.67064		10.57557	67.72059		20.28	0.00	0.00	0	12,697.0
R214	On 05/08/2021	Bond Future			10.75868	68.40487		10.74999	68.45565		19.51	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			10.93740	65.85758		10.92838	65.90894		19.24	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>40,699,984,118.21</b>	<b>401,646</b>	<b>1 192 432.0</b>
<b>Grand Total:</b>													<b>40,699,984,118.21</b>	<b>401,646</b>	<b>1 192 432.0</b>