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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2021

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.69000	90.69000		90.70000	90.70000				0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	787.39800	787.39800		787.66200	787.66200				0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	795.95700	795.95700		796.22900	796.22900				0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	805.04600	805.04600		805.32200	805.32200				0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	814.57500	814.57500		814.85600	814.85600				0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	877.03500	877.03500		877.73200	877.73200				0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	886.56800	886.56800		887.27700	887.27700				0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	896.69100	896.69100		897.41100	897.41100				0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	907.30500	907.30500		908.03500	908.03500				0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	772.48000	772.48000		772.80400	772.80400				0.00	1,035,123,200.00	134	299.0
ALBI	On 05/08/2021	Index Future	780.87600	780.87600		781.20900	781.20900				0.00	1,046,373,840.00	134	134.0
ALBI	On 04/11/2021	Index Future	789.79300	789.79300		790.13100	790.13100				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 03/02/2022	Index Future		799.14100	799.14100	799.48500	799.48500			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 06/05/2021	Bond Future		11.45001	75.36805	11.45299	75.35228			0.00	26,378,817.50	350	0.0
ES33		On 05/08/2021	Bond Future		11.69637	76.21510	11.69921	76.20052			0.00	26,675,285.00	350	350.0
ES33		On 04/11/2021	Bond Future		11.94460	73.31885	11.94745	73.30466			0.00	0.00	0	0.0
ES33		On 03/02/2022	Bond Future		12.20718	74.20507	12.21006	74.19117			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 06/05/2021	Bond Future		11.89240	74.37031	11.89490	74.35536			0.00	355,415,711.49	4,779	0.0
ES42		On 05/08/2021	Bond Future		12.12287	75.20617	12.12525	75.19239			0.00	359,410,286.43	4,779	4,779.0
ES42		On 04/11/2021	Bond Future		12.35643	71.81608	12.35882	71.80268			0.00	0.00	0	0.0
ES42		On 03/02/2022	Bond Future		12.59513	72.68465	12.59755	72.67151			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 06/05/2021	GOVI		763.19300	763.19300	763.54400	763.54400			0.00	1,549,281,790.00	203	355.0
GOVI		On 05/08/2021	GOVI		771.48900	771.48900	771.84800	771.84800			0.00	1,566,122,670.00	203	633.0
GOVI		On 04/11/2021	GOVI		780.29800	780.29800	780.66400	780.66400			0.00	0.00	0	0.0
GOVI		On 03/02/2022	GOVI		789.53400	789.53400	789.90600	789.90600			0.00	0.00	0	0.0
I2025		On 06/05/2021	Bond Future		152.28590	152.28590	152.06878	152.06878			0.00	134,316,163.80	882	4,993.0
I2025		On 05/08/2021	Bond Future		152.47137	152.47137	152.25444	152.25444			0.00	134,479,748.34	882	1,347.0
I2025		On 04/11/2021	Bond Future		154.23128	154.23128	154.01302	154.01302			0.00	0.00	0	0.0
I2025		On 03/02/2022	Bond Future		154.54054	154.54054	154.32056	154.32056			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 06/05/2021	Bond Future		111.33780	111.33780	111.31010	111.31010			0.00	147,633,922.80	1,326	1,702.0
I2029		On 05/08/2021	Bond Future		112.58919	112.58919	112.56308	112.56308			0.00	149,293,265.94	1,326	2,601.0
I2029		On 04/11/2021	Bond Future		112.74137	112.74137	112.71583	112.71583			0.00	0.00	0	0.0
I2029		On 03/02/2022	Bond Future		114.10296	114.10296	114.07776	114.07776			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 06/05/2021	Bond Future		105.64986	105.64986		105.61720	105.61720			0.00	1,606,089,171.72	15,202	1,349.0
I2033	On 05/08/2021	Bond Future		106.83732	106.83732		106.80604	106.80604			0.00	1,624,140,938.64	15,202	9,047.0
I2033	On 04/11/2021	Bond Future		106.84888	106.84888		106.81817	106.81817			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		108.13923	108.13923		108.10873	108.10873			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 06/05/2021	Bond Future		119.09901	119.09901		119.05941	119.05941			0.00	335,978,307.21	2,821	7,851.0
I2038	On 05/08/2021	Bond Future		118.72065	118.72065		118.68260	118.68260			0.00	359,961,010.80	3,032	4,949.0
I2038	On 04/11/2021	Bond Future		120.09120	120.09120		120.05366	120.05366			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		119.79409	119.79409		119.75683	119.75683			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 06/05/2021	Bond Future		108.90504	108.90504		109.33953	109.33953			0.00	69,154,700.40	635	14,973.0
I2046	On 05/08/2021	Bond Future		110.12901	110.12901		110.57032	110.57032			0.00	154,621,130.04	1,404	13,135.0
I2046	On 04/11/2021	Bond Future		109.59748	109.59748		110.04473	110.04473			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		110.92133	110.92133		111.37454	111.37454			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 06/05/2021	Bond Future		112.26935	112.26935		113.40444	113.40444			0.00	183,560,387.25	1,635	10,994.0
I2050	On 05/08/2021	Bond Future		111.60867	111.60867		112.75863	112.75863			0.00	207,257,300.19	1,857	9,170.0
I2050	On 04/11/2021	Bond Future		112.89691	112.89691		114.06107	114.06107			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		112.31788	112.31788		113.49654	113.49654			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 06/05/2021	Index Future		287.74200	287.74200		288.05800	288.05800			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future		290.94100	290.94100		291.26300	291.26300			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		294.33400	294.33400		294.66000	294.66000			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		297.88800	297.88800		298.21800	298.21800			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.67500	96.32500		3.67500	96.32500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.69000	96.31000		3.69000	96.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.69500	96.30500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.70000	96.30000		3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		3.74000	96.26000		3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.74500	96.25500		3.79500	96.20500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		3.92000	96.08000		4.00000	96.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.07500	95.92500		4.12000	95.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.48000	95.52000		4.51000	95.49000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.55000	95.45000		4.62000	95.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		4.94000	95.06000		4.94000	95.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.10500	94.89500		5.09500	94.90500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.22984	118.92108		7.22570	118.94162		7.91	0.00	6,272,254,522.44	52,743	84,252.0

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	7.30	Put	600.22000		0.60022		671.31000	0.67131	600.220	7.93	0.42	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	178.85000		0.17885		226.37000	0.22637	178.850	8.06	0.17	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,997.13000		1.99713		2,065.19000	2.06519	1,997.130	8.06	0.83	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.40279		114.94607		7.39795	114.96892		7.61	0.00	6,086,049,568.29	52,947	40,302.0
R186	On 04/11/2021	Bond Future			7.57431		116.24573		7.56896	116.26976		6.93	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.75624		112.33990		7.75036	112.36495		6.24	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 06/05/2021	Bond Future			322.20034		322.20034		322.16353	322.16353			0.00	306,090,323.00	950	2,744.0
R197	On 05/08/2021	Bond Future			317.83886		317.83886		317.80724	317.80724			0.00	301,946,917.00	950	963.0
R197	On 04/11/2021	Bond Future			321.50763		321.50763		321.47815	321.47815			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			317.31148		317.31148		317.28343	317.28343			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 06/05/2021	Bond Future			235.46600		235.46600		235.39191	235.39191			0.00	477,525,048.00	2,028	7,836.0
R202	On 05/08/2021	Bond Future			233.87231		233.87231		233.80152	233.80152			0.00	418,631,434.90	1,790	9,202.0
R202	On 04/11/2021	Bond Future			236.57166		236.57166		236.50199	236.50199			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			235.13753		235.13753		235.06818	235.06818			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 06/05/2021	Bond Future			4.80568		106.53649		4.90658	106.35839		1.36	0.00	717,629,796.64	6,736	30,418.0
R2023	On 05/08/2021	Bond Future			4.87243		107.70711		4.98956	107.52894		1.31	0.00	186,979,542.96	1,736	3,370.0
R2023	On 04/11/2021	Bond Future			4.92847		105.01602		5.06836	104.83666		1.28	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.97584		106.26002		5.15031	106.07916		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 06/05/2021	Bond Future			9.11384		95.58295		9.10044	95.65905		13.73	0.00	7,496,666,351.45	78,431	96,695.0
R2030	On 06/05/2021	Bond Future	7.97	Call	4.05000		0.00405		10.55000	0.01055	4.050	13.11	0.01	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	352.94000		0.35294		447.92000	0.44792	352.940	13.59	0.23	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	1,785.64000		1.78564		1,825.13000	1.82513	1,785.640	13.67	0.67	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,597.01000		1.59701		1,643.39000	1.64339	1,597.010	13.70	0.63	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,420.78000		1.42078		1,473.23000	1.47323	1,420.780	13.73	0.59	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	796.78000		0.79678		860.25000	0.86025	796.780	13.89	0.41	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,569.56000		1.56956		1,708.53000	1.70853	1,569.560	13.93	0.63	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	66.62000		0.06662		87.70000	0.08770	66.620	14.75	0.05	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	0.13000		0.00013		0.44000	0.00044	0.130	14.86	0.00	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.31824		92.62800		9.30390	92.70667		13.25	0.00	7,264,906,668.00	78,431	59,769.0
R2030	On 05/08/2021	Bond Future	7.70	Call	232.26000		0.23226		328.85000	0.32885	232.260	12.68	0.08	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,387.98000		1.38798		1,584.79000	1.58479	1,387.980	12.97	0.34	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,484.77000		1.48477	1,684.84000	1.68484	1,484.770		13.00	0.35	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,734.30000		1.73430	1,940.90000	1.94090	1,734.300		13.08	0.39	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,029.67000		3.02967	3,249.57000	3.24957	3,029.670		13.39	0.56	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1,683.68000		1.68368	1,803.89000	1.80389	1,683.680		13.68	0.35	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	1,091.79000		1.09179	1,188.60000	1.18860	1,091.790		14.18	0.25	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	915.69000		0.91569	1,015.03000	1.01503	915.690		14.32	0.22	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	44.72000		0.04472	68.85000	0.06885	44.720		14.32	0.02	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.51249		93.67573	9.49738	93.75599			12.24	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	951.59000		0.95159	1,169.72000	1.16972	951.590		11.69	0.22	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,677.05000		1.67705	1,912.95000	1.91295	1,677.050		11.83	0.33	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,572.75000		2.57275	2,827.05000	2.82705	2,572.750		12.08	0.44	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,511.63000		4.51163	4,759.04000	4.75904	4,511.630		12.53	0.61	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.26	Put	711.59000		0.71159	854.49000	0.85449	711.590		13.19	0.15	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.44	Put	580.83000		0.58083	709.95000	0.70995	580.830		13.19	0.12	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.71900		90.78127	9.70306	90.86307			11.18	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,043.47000		1.04347	1,164.65000	1.16465	1,043.470		10.55	0.22	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.35	Put	4,594.23000		4.59423	4,631.87000	4.63187	4,594.230		10.93	0.57	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.78	Put	3,440.85000		3.44085	3,492.57000	3.49257	3,440.850		11.20	0.47	0.00	0	101.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future			9.89366		90.09902	9.89032	90.11935			16.49	0.00	7,616,881,051.78	84,539	76,871.0
R2032	On 06/05/2021	Bond Future	10.33	Call	2,931.72000		2.93172	3,032.87000	3.03287	2,931.720		16.85	0.81	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	0.00000		0.00000	0.00000	0.00000	0.000		17.95	0.00	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.09900		91.08902	10.09525	91.11116			15.32	0.00	7,816,166,628.16	85,808	89,871.0
R2032	On 04/11/2021	Bond Future			10.30398		87.97315	10.29995	87.99624			14.94	0.00	0.00	0	21.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,558.05000		1.55805	1,787.91000	1.78791	1,558.050		14.20	0.29	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,597.34000		2.59734	2,820.33000	2.82033	2,597.340		14.61	0.41	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	404.84000		0.40484	511.01000	0.51101	404.840		16.13	0.08	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.51706		89.01572	10.51276	89.03962			13.09	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	975.54000		0.97554	1,072.35000	1.07235	975.540		12.37	0.19	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,236.84000		1.23684	1,344.83000	1.34483	1,236.840		12.37	0.23	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,890.25000		1.89025	2,000.97000	2.00097	1,890.250		12.43	0.32	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.81	Put	6,404.77000		6.40477	6,461.29000	6.46129	6,404.770		12.60	0.63	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	5,249.59000		5.24959	5,310.41000	5.31041	5,249.590		12.84	0.56	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	4,600.69000		4.60069	4,666.32000	4.66632	4,600.690		12.99	0.51	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	4,314.39000		4.31439	4,381.84000	4.38184	4,314.390		13.06	0.49	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.66	Put	3,759.97000		3.75997	3,830.37000	3.83037	3,759.970		13.20	0.45	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	3,106.88000		3.10688	3,162.95000	3.16295	3,106.880		13.44	0.39	0.00	0	400.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future			10.55937		89.61170	10.55618	89.63258			18.40	0.00	3,385,798,861.10	37,783	89,074.0
R2035	On 06/05/2021	Bond Future	10.05	Call	252.93000		0.25293	326.14000	0.32614	252.930		17.77	0.15	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	525.15000		0.52515	625.51000	0.62551	525.150		18.08	0.27	0.00	0	223.0

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 06/05/2021	Bond Future	10.40	Call	872.03000	0.87203		988.89000	0.98889	872.030	18.28	0.38	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	1,369.13000	1.36913		1,472.23000	1.47223	1,369.130	18.46	0.50	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	2,311.17000	2.31117		2,427.27000	2.42727	2,311.170	18.81	0.69	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	338.62000	0.33862		411.77000	0.41177	338.620	19.25	0.18	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	3,990.69000	3.99069		4,074.13000	4.07413	3,990.690	19.46	0.86	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	138.45000	0.13845		184.03000	0.18403	138.450	19.80	0.08	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	58.80000	0.05880		85.59000	0.08559	58.800	20.17	0.04	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	6.11000	0.00611		11.53000	0.01153	6.110	20.17	0.01	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	0.06000	0.00006		0.20000	0.00020	0.060	20.17	0.00	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	0.02000	0.00002		0.08000	0.00008	0.020	20.17	0.00	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.76959	90.59636		10.76602	90.61905		17.13	0.00	3,423,002,269.88	37,783	40,509.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,351.43000	1.35143		1,519.31000	1.51931	1,351.430	16.23	0.29	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,338.21000	3.33821		3,514.84000	3.51484	3,338.210	17.15	0.48	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,897.76000	1.89776		2,056.06000	2.05606	1,897.760	18.01	0.32	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.97923	87.14460		10.97540	87.16824		16.91	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,000.62000	2.00062		2,222.49000	2.22249	2,000.620	15.97	0.32	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,246.77000	2.24677		2,474.72000	2.47472	2,246.770	16.11	0.35	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,242.49000	3.24249		3,484.16000	3.48416	3,242.490	16.55	0.44	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	4,018.11000	4.01811		4,241.31000	4.24131	4,018.110	16.99	0.45	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,526.12000	2.52612		2,726.29000	2.72629	2,526.120	17.88	0.32	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	369.02000	0.36902		448.13000	0.44813	369.020	18.31	0.07	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.20053	88.17723		11.19645	88.20167		14.78	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,289.40000	1.28940		1,363.36000	1.36336	1,289.400	14.00	0.22	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,880.09000	1.88009		1,966.79000	1.96679	1,880.090	14.00	0.29	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,452.94000	6.45294		6,525.37000	6.52537	6,452.940	14.32	0.59	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	5,125.66000	5.12566		5,202.53000	5.20253	5,125.660	14.62	0.51	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	4,078.62000	4.07862		4,156.27000	4.15627	4,078.620	14.89	0.44	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	3,280.94000	3.28094		3,359.72000	3.35972	3,280.940	15.20	0.37	0.00	0	280.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 06/05/2021	Bond Future			10.75468	85.39367		10.75659	85.38119		19.66	0.00	5,140,101,178.31	60,193	72,473.0	
R2037	On 05/08/2021	Bond Future			10.96530	82.07645		10.96705	82.06535		19.26	0.00	5,022,504,204.85	61,193	96,119.0	
R2037	On 04/11/2021	Bond Future			11.16420	83.00495		11.16591	82.99439		18.07	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,458.13000	5.45813		5,683.01000	5.68301	5,458.130	18.32	0.60	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	2,008.49000	2.00849		2,206.65000	2.20665	2,008.490	19.56	0.26	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.37402	79.73399		11.37572	79.72379		16.63	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 06/05/2021	Bond Future			10.89904	87.42154		10.89579	87.44418		20.06	0.00	3,362,931,800.72	38,468	53,355.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	1,175.92000	1.17592		1,297.28000	1.29728	1,175.920	19.81	0.45	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	4,726.70000	4.72670		4,800.73000	4.80073	4,726.700	21.16	0.90	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	0.01000	0.00001		0.05000	0.00005	0.010	22.16	0.00	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
R2040	On 05/08/2021	Bond Future			11.10585		83.87621		11.10222	83.90075		19.72	0.00	3,226,550,046.28	38,468	52,571.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,388.45000		3.38845		3,510.06000	3.51006	3,388.450	19.79	0.50	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,298.81000		5.29881		5,389.83000	5.38983	5,298.810	20.65	0.65	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	28.60000		0.02860		39.24000	0.03924	28.600	21.69	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.30084		84.82520		11.29697	84.85064		18.64	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.50644		81.32557		11.50233	81.35181		17.14	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 06/05/2021	Bond Future			10.94260		84.13110		10.93401	84.19165		21.04	0.00	1,822,279,626.00	21,660	57,059.0
R2044	On 06/05/2021	Bond Future	10.70	Call	709.18000		0.70918		832.48000	0.83248	709.180	20.54	0.32	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	951.03000		0.95103		1,037.78000	1.03778	951.030	21.20	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,249.87000		3.24987		3,383.03000	3.38303	3,249.870	21.67	0.78	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	397.05000		0.39705		465.47000	0.46547	397.050	21.78	0.19	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	109.79000		0.10979		145.06000	0.14506	109.790	22.74	0.06	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	4.84000		0.00484		8.87000	0.00887	4.840	23.26	0.00	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.14050		80.67487		11.13134	80.73751		20.68	0.00	1,747,417,684.20	21,660	21,606.0
R2044	On 04/11/2021	Bond Future			11.32681		81.58760		11.31718	81.65165		19.56	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.52300		78.17470		11.51289	78.24000		17.97	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 06/05/2021	Bond Future			10.85004		83.46912		10.84599	83.49864		21.41	0.00	7,850,855,019.84	94,057	120,721.0
R2048	On 06/05/2021	Bond Future	10.90	Call	1,647.08000		1.64708		1,777.59000	1.77759	1,647.080	21.66	0.55	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	4,143.92000		4.14392		4,239.11000	4.23911	4,143.920	22.81	0.85	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.03358		84.38624		11.02914	84.41766		19.96	0.00	7,937,116,575.68	94,057	121,794.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,418.09000		1.41809		1,571.91000	1.57191	1,418.090	18.71	0.28	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,924.88000		1.92488		2,093.83000	2.09383	1,924.880	19.14	0.35	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,156.27000		3.15627		3,339.45000	3.33945	3,156.270	19.82	0.48	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,255.41000		4.25541		4,439.22000	4.43922	4,255.410	20.24	0.57	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.21536		80.92732		11.21065	80.95971		19.94	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.40617		81.88632		11.40118	81.91962		17.33	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
R209	On 06/05/2021	Bond Future			10.49045		69.08535		10.49152	69.07927		21.94	0.00	348,466,505.40	5,044	23,312.0
R209	On 06/05/2021	Bond Future	9.50	Call	29.13000		0.02913		48.17000	0.04817	29.130	20.94	0.03	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	101.12000		0.10112		143.09000	0.14309	101.120	21.10	0.08	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	653.15000		0.65315		750.70000	0.75070	653.150	21.69	0.33	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	863.51000		0.86351		966.57000	0.96657	863.510	21.79	0.41	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	941.88000		0.94188		1,050.41000	1.05041	941.880	22.06	0.41	85,361,280.18	3,000	2,750.0
R209	On 06/05/2021	Bond Future	11.00	Put	310.07000		0.31007		384.58000	0.38458	310.070	22.68	0.18	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	139.78000		0.13978		188.99000	0.18899	139.780	23.19	0.09	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	38.98000		0.03898		60.80000	0.06080	38.980	23.74	0.03	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	1.60000		0.00160		3.71000	0.00371	1.600	23.74	0.00	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.67586		69.84446		10.67674	69.83958		20.33	0.00	268,482,104.24	3,844	2,066.0

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	On 04/11/2021	Bond Future			10.85950	67.49343		10.86032	67.48899		19.70	0.00	56,694,481.20	840	3,675.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,162.19000	1.16219		1,348.36000	1.34836	1,162.190	18.77	0.23	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,977.35000	4.97735		5,168.54000	5.16854	4,977.350	19.47	0.55	55,840,432.59	1,500	9,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,769.01000	1.76901		1,960.00000	1.96000	1,769.010	21.24	0.26	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.04862	68.29324		11.04939	68.28918		17.28	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 06/05/2021	Bond Future			205.53527	205.53527		204.58567	204.58567			0.00	124,143,303.08	604	981.0
R210	On 05/08/2021	Bond Future			207.84530	207.84530		206.88864	206.88864			0.00	125,538,561.20	604	1,434.0
R210	On 04/11/2021	Bond Future			207.51146	207.51146		206.54540	206.54540			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			210.01783	210.01783		209.04116	209.04116			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 06/05/2021	Bond Future			172.07636	172.07636		172.01578	172.01578			0.00	0.00	0	3,405.0
R212	On 05/08/2021	Bond Future			171.68499	171.68499		171.62672	171.62672			0.00	0.00	0	250.0
R212	On 04/11/2021	Bond Future			173.66685	173.66685		173.60923	173.60923			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 06/05/2021	Bond Future			9.53217	85.44676		9.52854	85.46713		15.97	0.00	46,483,037.44	544	9,521.0
R213	On 05/08/2021	Bond Future			9.72775	86.38565		9.72368	86.40781		14.78	0.00	46,993,793.60	544	744.0
R213	On 04/11/2021	Bond Future			9.92402	83.83180		9.91965	83.85490		14.24	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.13175	84.82496		10.12709	84.84883		12.47	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	965.21000	0.96521		1,070.13000	1.07013	965.210	11.77	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,149.77000	1.14977		1,263.21000	1.26321	1,149.770	11.77	0.23	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,715.25000	1.71525		1,847.23000	1.84723	1,715.250	11.77	0.32	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,293.85000	5.29385		5,414.82000	5.41482	5,293.850	12.01	0.60	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	4,734.87000	4.73487		4,861.81000	4.86181	4,734.870	12.14	0.56	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	4,062.35000	4.06235		4,189.20000	4.18920	4,062.350	12.31	0.51	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	3,678.75000	3.67875		3,807.92000	3.80792	3,678.750	12.41	0.47	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	3,439.54000	3.43954		3,569.74000	3.56974	3,439.540	12.47	0.45	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	2,710.15000	2.71015		2,837.99000	2.83799	2,710.150	12.73	0.38	0.00	0	430.0
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 06/05/2021	Bond Future			10.81484	66.30903		10.81578	66.30358		23.83	0.00	124,793,594.46	1,882	15,718.0
R214	On 05/08/2021	Bond Future			10.99676	67.03764		10.99753	67.03329		22.06	0.00	118,254,396.96	1,764	1,764.0

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
R214	On 04/11/2021	Bond Future	11.17686	64.51730		11.17756	64.51345		21.48	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future	11.36541	65.28181		11.36607	65.27827		18.82	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
Total for Derivatives :											100,352,604,257.38	1,029,717	1 570 410.0
Grand Total:											100,352,604,257.38	1,029,717	1 570 410.0