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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2021

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000		90.70000		90.69000	90.69000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	785.21000		785.21000		786.58400	786.58400			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	793.25900		793.25900		795.11100	795.11100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.32500		802.32500		804.18000	804.18000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	811.23400		811.23400		813.69100	813.69100			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	870.81700		870.81700		873.86200	873.86200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	879.74300		879.74300		883.33500	883.33500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	889.79800		889.79800		893.41000	893.41000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	899.67800		899.67800		903.97700	903.97700			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	765.21400		765.21400		767.52000	767.52000			0.00	0.00	0	279.0
ALBI	On 05/08/2021	Index Future	773.05800		773.05800		775.84000	775.84000			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	781.89400		781.89400		784.68900	784.68900			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	790.57600		790.57600		793.97000	793.97000			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	11.63264		74.40994		11.59007	74.63171			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	11.89608		75.19982		11.84279	75.46878			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	12.15246		72.29380		12.09744	72.56312			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.43568		73.11392		12.36694	73.43969			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	12.09626		73.16826		12.05328	73.41894			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.34392		73.94488		12.29119	74.24238			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.58721		70.54175		12.53248	70.84046			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.84642		71.34212		12.77926	71.69665			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	756.22300		756.22300		758.50300	758.50300			0.00	0.00	0	67.0
GOVI	On 05/08/2021	GOVI	763.97500		763.97500		766.72500	766.72500			0.00	0.00	0	928.0
GOVI	On 04/11/2021	GOVI	772.70700		772.70700		775.47000	775.47000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	781.28700		781.28700		784.64200	784.64200			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	151.88188		151.88188		152.18337	152.18337			0.00	400,512,517.56	2,637	1,355.0
I2025	On 05/08/2021	Bond Future	151.96799		151.96799		152.36411	152.36411			0.00	0.00	0	4,330.0
I2025	On 04/11/2021	Bond Future	153.72516		153.72516		154.12123	154.12123			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	153.91570		153.91570		154.42807	154.42807			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	110.45887		110.45887		111.29405	111.29405			0.00	10,824,969.26	98	1,504.0
I2029	On 05/08/2021	Bond Future	111.63136		111.63136		112.54238	112.54238			0.00	10,828,241.92	97	2,898.0
I2029	On 04/11/2021	Bond Future	111.77462		111.77462		112.69290	112.69290			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	113.04244		113.04244		114.05308	114.05308			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	104.98754	104.98754		104.93666	104.93666			0.00	26,351,872.54	251	1,149.0
I2033		On 05/08/2021	Bond Future	106.10201	106.10201		106.11366	106.11366			0.00	0.00	0	9,625.0
I2033		On 04/11/2021	Bond Future	106.10720	106.10720		106.11586	106.11586			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future	107.31072	107.31072		107.39655	107.39655			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	117.64728	117.64728		118.52293	118.52293			0.00	179,059,160.16	1,522	6,188.0
I2038		On 05/08/2021	Bond Future	117.17915	117.17915		118.13540	118.13540			0.00	178,229,487.15	1,521	7,640.0
I2038		On 04/11/2021	Bond Future	118.53435	118.53435		119.49800	119.49800			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future	118.13166	118.13166		119.19294	119.19294			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	104.98079	104.98079		107.83519	107.83519			0.00	42,727,181.53	407	14,566.0
I2046		On 05/08/2021	Bond Future	106.09512	106.09512		109.04470	109.04470			0.00	42,225,857.76	398	13,533.0
I2046		On 04/11/2021	Bond Future	105.51926	105.51926		108.49951	108.49951			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future	106.71617	106.71617		109.80930	109.80930			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	108.44884	108.44884		111.05876	111.05876			0.00	119,293,724.00	1,100	9,841.0
I2050		On 05/08/2021	Bond Future	107.67784	107.67784		110.38187	110.38187			0.00	0.00	0	10,266.0
I2050		On 04/11/2021	Bond Future	108.92318	108.92318		111.65472	111.65472			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future	108.21636	108.21636		111.05990	111.05990			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	283.92200	283.92200		286.44800	286.44800			0.00	229,976,820.00	81	320.0
IGOV		On 05/08/2021	Index Future	286.90300	286.90300		289.62500	289.62500			0.00	232,391,430.00	81	578.0
IGOV		On 04/11/2021	Index Future	290.25200	290.25200		292.99800	292.99800			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future	293.54400	293.54400		296.53300	296.53300			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.68500	96.31500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.69500	96.30500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.71000	96.29000		3.70000	96.30000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.75000	96.25000		3.71000	96.29000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.76500	96.23500		3.72500	96.27500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	3.82000	96.18000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.94000	96.06000		3.88000	96.12000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.11500	95.88500		4.02500	95.97500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.46000	95.54000		4.37500	95.62500			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.63000	95.37000		4.54000	95.46000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	4.97000	95.03000		4.88500	95.11500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	5.15500	94.84500		5.05500	94.94500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future	7.29731	118.58693		7.25713	118.78578		7.91	0.00	3,176,350,920.05	26,785	43,928.0

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	548.63000		0.54863		520.98000	0.52098	548.630	7.93	0.49		0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	105.30000		0.10530		114.62000	0.11462	105.300	8.06	0.14	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,589.43000		1.58943		1,797.60000	1.79760	1,589.430	8.06	0.86	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.48989		114.53579		7.43238	114.80648		7.61	0.00	3,874,402,168.33	33,827	88,985.0
R186	On 04/11/2021	Bond Future			7.66633		115.83352		7.60605	116.10333		6.93	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.87426		111.83868		7.79031	112.19492		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			322.26363		322.26363		322.24924	322.24924			0.00	0.00	0	2,744.0
R197	On 05/08/2021	Bond Future			317.70476		317.70476		317.88084	317.88084			0.00	0.00	0	970.0
R197	On 04/11/2021	Bond Future			321.37832		321.37832		321.54684	321.54684			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			316.94730		316.94730		317.34869	317.34869			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			232.66153		232.66153		234.16574	234.16574			0.00	19,078,245.46	82	7,827.0
R202	On 05/08/2021	Bond Future			230.89292		230.89292		232.55207	232.55207			0.00	18,933,219.44	82	9,284.0
R202	On 04/11/2021	Bond Future			233.56238		233.56238		235.23395	235.23395			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			231.92167		231.92167		233.78168	233.78168			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			4.67927		106.76017		4.66918	106.77805		1.36	0.00	213,520,340.00	2,000	27,376.0
R2023	On 05/08/2021	Bond Future			4.76787		107.86652		4.71396	107.94883		1.31	0.00	290,160,938.80	2,690	15,252.0
R2023	On 04/11/2021	Bond Future			4.80096		105.17989		4.73924	105.25934		1.28	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.89113		106.34801		4.73986	106.50540		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			9.21920		94.98737		9.16010	95.32085		13.73	0.00	1,466,889,954.91	15,443	62,145.0
R2030	On 06/05/2021	Bond Future	7.97	Call	0.03000		0.00003		0.28000	0.00028	0.030	13.11	0.00	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	82.95000		0.08295		169.80000	0.16980	82.950	13.59	0.09	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,001.44000		2.00144		1,805.32000	1.80532	2,001.440	13.67	0.82	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,769.72000		1.76972		1,595.17000	1.59517	1,769.720	13.70	0.78	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,551.41000		1.55141		1,398.90000	1.39890	1,551.410	13.73	0.74	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	776.86000		0.77686		714.00000	0.71400	776.860	13.89	0.50	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	931.41000		0.93141		1,218.15000	1.21815	931.410	13.93	0.56	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	23.10000		0.02310		29.87000	0.02987	23.100	14.75	0.03	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	0.00000		0.00000		0.01000	0.00001	0.000	14.86	0.00	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.43938		91.96679		9.36706	92.36079		13.25	0.00	1,443,234,835.47	15,693	97,389.0
R2030	On 05/08/2021	Bond Future	7.70	Call	156.05000		0.15605		189.93000	0.18993	156.050	12.68	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	706.64000		0.70664		811.95000	0.81195	706.640	12.80	0.21	0.00	0	5,000.0

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R2030	On 05/08/2021	Bond Future	8.78	Call	1,103.30000	1.10330		1,245.15000	1.24515	1,103.300	12.97	0.29	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.83	Call	1,187.70000	1.18770		1,336.41000	1.33641	1,187.700	13.00	0.31	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,407.45000	1.40745		1,572.86000	1.57286	1,407.450	13.08	0.35	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,585.41000	2.58541		2,819.78000	2.81978	2,585.410	13.39	0.52	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.50	Put	2,398.24000	2.39824		2,245.15000	2.24515	2,398.240	13.42	0.47	0.00	0	5,000.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	1,840.76000	1.84076		1,718.39000	1.71839	1,840.760	13.68	0.39	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	1,187.41000	1.18741		1,105.39000	1.10539	1,187.410	14.18	0.27	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	993.53000	0.99353		923.92000	0.92392	993.530	14.32	0.24	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	45.95000	0.04595		42.10000	0.04210	45.950	14.32	0.02	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.63856	93.00965		9.56369	93.40447		12.24	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	776.80000	0.77680		865.27000	0.86527	776.800	11.69	0.19	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,417.73000	1.41773		1,552.70000	1.55270	1,417.730	11.83	0.30	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,234.05000	2.23405		2,414.17000	2.41417	2,234.050	12.08	0.40	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,054.20000	4.05420		4,304.91000	4.30491	4,054.200	12.53	0.58	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	774.95000	0.77495		724.97000	0.72497	774.950	13.19	0.16	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	632.91000	0.63291		590.98000	0.59098	632.910	13.19	0.14	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.86455	90.03873		9.77277	90.50604		11.18	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	859.00000	0.85900		962.04000	0.96204	859.000	10.55	0.19	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,410.40000	1.41040		1,557.80000	1.55780	1,410.400	10.61	0.28	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,985.62000	4.98562		4,721.78000	4.72178	4,985.620	10.93	0.60	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	2,883.80000	2.88380		3,115.35000	3.11535	2,883.800	11.09	0.46	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,755.66000	3.75566		3,539.62000	3.53962	3,755.660	11.20	0.50	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,765.45000	1.76545		1,648.32000	1.64832	1,765.450	12.03	0.28	0.00	0	1,000.0	
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			10.01403	89.37038		9.97009	89.63542		16.49	0.00	2,171,700,234.00	24,300	71,671.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,117.23000	2.11723		2,403.36000	2.40336	2,117.230	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			10.23404	90.29652		10.17902	90.61824		15.32	0.00	271,160,449.56	3,003	131,970.0	
R2032	On 04/11/2021	Bond Future			10.44437	87.17373		10.38755	87.49608		14.94	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,288.14000	1.28814		1,387.08000	1.38708	1,288.140	14.20	0.25	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,221.60000	2.22160		2,361.96000	2.36196	2,221.600	14.61	0.37	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	444.17000	0.44417		424.33000	0.42433	444.170	16.13	0.09	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.67537	88.14199		10.60438	88.53231		13.09	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	790.01000	0.79001		864.70000	0.86470	790.010	12.37	0.16	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,014.65000	1.01465		1,104.82000	1.10482	1,014.650	12.37	0.20	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,588.15000	1.58815		1,712.53000	1.71253	1,588.150	12.43	0.28	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,655.91000	1.65591		0.00000	0.00000	1,655.910	12.46	0.29	10,695,698.79	420	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,929.10000	6.92910		6,683.68000	6.68368	6,929.100	12.60	0.67	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,705.79000	5.70579		5,490.27000	5.49027	5,705.790	12.84	0.60	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	5,014.62000	5.01462		4,817.87000	4.81787	5,014.620	12.99	0.55	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,708.65000	4.70865		4,520.69000	4.52069	4,708.650	13.06	0.53	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	4,474.50000	4.47450		0.00000	0.00000	4,474.500	13.11	0.51	9,380,411.93	210	210.0	

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
R2032	On 03/02/2022	Bond Future	10.66	Put	4,114.28000		4.11428	3,944.29000	3,944.29	4,114.280		13.20	0.48	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	3,409.39000		3.40939	3,262.89000	3,262.89	3,409.390		13.44	0.42	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	3,036.88000		3.03688	0.00000	0.00000	3,036.880		13.63	0.38	14,167,465.80	420	210.0
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			10.73455		88.47603	10.69589	88.72481			18.40	0.00	2,055,209,700.87	23,229	68,919.0
R2035	On 06/05/2021	Bond Future	10.05	Call	25.62000		0.02562	60.09000	0.06009	25.620		17.77	0.03	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	98.10000		0.09810	179.52000	0.17952	98.100		18.08	0.09	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	242.28000		0.24228	378.30000	0.37830	242.280		18.28	0.19	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	1,684.74000		1.68474	1,626.54000	1.62654	1,684.740		18.46	0.68	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	1,240.24000		1.24024	1,501.56000	1.50156	1,240.240		18.81	0.58	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	300.29000		0.30029	333.96000	0.33396	300.290		19.25	0.21	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	2,803.21000		2.80321	3,084.82000	3.08482	2,803.210		19.46	0.85	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	86.28000		0.08628	111.66000	0.11166	86.280		19.80	0.07	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	24.64000		0.02464	37.86000	0.03786	24.640		20.17	0.02	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	0.79000		0.00079	2.04000	0.00204	0.790		20.17	0.00	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	0.00000		0.00000	0.00000	0.00000	0.000		20.17	0.00	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	0.00000		0.00000	0.00000	0.00000	0.000		20.17	0.00	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.96097		89.39288	10.91214	89.69762			17.13	0.00	77,324,841.20	865	83,331.0
R2035	On 05/08/2021	Bond Future	10.02	Call	957.54000		0.95754	1,052.57000	1.05257	957.540		16.23	0.23	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,842.10000		3.84210	3,711.39000	3.71139	3,842.100		17.15	0.54	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,199.11000		2.19911	2,121.66000	2.12166	2,199.110		18.01	0.36	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.17806		85.93000	11.12778	86.23477			16.91	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,558.34000		1.55834	1,660.44000	1.66044	1,558.340		15.96	0.27	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,576.78000		1.57678	1,679.66000	1.67966	1,576.780		15.97	0.27	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,788.56000		1.78856	1,900.12000	1.90012	1,788.560		16.11	0.30	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	6,216.12000		6.21612	6,052.15000	6.05215	6,216.120		16.52	0.61	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,662.89000		2.66289	2,805.24000	2.80524	2,662.890		16.55	0.39	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,518.03000		4.51803	4,390.13000	4.39013	4,518.030		16.99	0.50	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	4,158.08000		4.15808	4,038.61000	4.03861	4,158.080		17.10	0.47	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,859.32000		2.85932	2,774.36000	2.77436	2,859.320		17.88	0.35	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	429.06000		0.42906	414.07000	0.41407	429.060		18.31	0.08	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.41882		86.88446	11.35559	87.25595			14.78	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	994.42000		0.99442	1,073.86000	1.07386	994.420		14.00	0.18	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,487.59000		1.48759	1,594.33000	1.59433	1,487.590		14.00	0.25	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,729.16000		1.72916	0.00000	0.00000	1,729.160		14.01	0.28	9,625,608.83	400	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	7,196.62000		7.19662	6,976.46000	6.97646	7,196.620		14.32	0.64	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	5,759.36000		5.75936	5,570.92000	5.57092	5,759.360		14.62	0.56	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.28	Put	4,941.22000		4.94122	0.00000	0.00000	4,941.220		14.80	0.50	8,687,578.39	200	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,613.79000		4.61379	4,454.03000	4.45403	4,613.790		14.89	0.48	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	3,730.59000		3.73059	3,595.91000	3.59591	3,730.590		15.20	0.41	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	3,403.74000		3.40374	0.00000	0.00000	3,403.740		15.38	0.38	13,253,350.85	400	200.0
R2035	On 28/02/2035	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
R2037	On 06/05/2021	Bond Future			10.94475	84.16475		10.89616	84.47630			19.66	0.00	102,428,500.75	1,217	56,508.0
R2037	On 05/08/2021	Bond Future			11.17177	80.78171		11.11301	81.14703			19.26	0.00	98,957,594.75	1,225	112,691.0
R2037	On 04/11/2021	Bond Future			11.37841	81.69812		11.31787	82.06421			18.07	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,629.64000	4.62964		4,856.22000	4.85622	4,629.640		18.32	0.55	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	2,298.17000	2.29817		2,213.29000	2.21329	2,298.170		19.56	0.29	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.60749	78.35136		11.53421	78.78141			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			11.09442	86.07796		11.04572	86.40967			20.06	0.00	19,711,852.84	229	42,054.0
R2040	On 06/05/2021	Bond Future	10.83	Call	354.65000	0.35465		545.03000	0.54503	354.650		19.81	0.24	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	3,341.84000	3.34184		3,697.15000	3.69715	3,341.840		21.16	0.89	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	0.00000	0.00000		0.00000	0.00000	0.000		22.16	0.00	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.31764	82.46443		11.25904	82.85123			19.72	0.00	18,884,354.47	229	64,330.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,604.49000	2.60449		2,811.28000	2.81128	2,604.490		19.79	0.44	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,307.92000	4.30792		4,573.50000	4.57350	4,307.920		20.65	0.59	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	33.56000	0.03356		32.20000	0.03220	33.560		21.69	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.52069	83.40004		11.46028	83.78770			18.64	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.74552	79.82189		11.67270	80.27514			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			11.13863	82.76959		11.09469	83.07143			21.04	0.00	1,572,622,210.00	19,000	44,733.0
R2044	On 06/05/2021	Bond Future	10.70	Call	140.98000	0.14098		250.86000	0.25086	140.980		20.54	0.12	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,176.01000	1.17601		1,144.41000	1.14441	1,176.010		21.20	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,913.23000	1.91323		2,236.18000	2.23618	1,913.230		21.67	0.71	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	400.01000	0.40001		425.48000	0.42548	400.010		21.78	0.25	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	67.79000	0.06779		89.02000	0.08902	67.790		22.74	0.06	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	0.63000	0.00063		1.63000	0.00163	0.630		23.26	0.00	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.35264	79.24699		11.29935	79.60162			20.68	0.00	1,505,692,810.00	19,000	48,301.0
R2044	On 04/11/2021	Bond Future			11.54708	80.14603		11.49215	80.50135			19.56	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.76208	76.65694		11.69543	77.07499			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			11.04723	82.05406		11.00279	82.36918			21.41	0.00	2,928,509,401.40	35,690	89,252.0
R2048	On 06/05/2021	Bond Future	10.90	Call	612.35000	0.61235		850.83000	0.85083	612.350		21.66	0.35	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	2,705.77000	2.70577		3,050.12000	3.05012	2,705.770		22.81	0.82	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.24651	82.90442		11.19299	83.27231			19.96	0.00	3,290,476,429.80	39,690	168,210.0
R2048	On 05/08/2021	Bond Future	10.30	Call	958.45000	0.95845		1,065.82000	1.06582	958.450		18.71	0.22	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,357.60000	1.35760		1,491.89000	1.49189	1,357.600		19.14	0.28	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,378.95000	2.37895		2,566.52000	2.56652	2,378.950		19.82	0.41	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	3,334.01000	3.33401		3,558.55000	3.55855	3,334.010		20.24	0.51	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.43669	79.43111		11.38144	79.79990			19.94	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 03/02/2022	Bond Future			11.64622		80.31339		11.57949	80.74495		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			10.67736		68.03377		10.63297	68.28140		21.94	0.00	59,869,717.60	880	12,751.0
R209	On 06/05/2021	Bond Future	9.50	Call	0.45000		0.00045		2.35000	0.00235	0.450	20.94	0.00	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	4.86000		0.00486		15.79000	0.01579	4.860	21.10	0.01	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	153.46000		0.15346		259.39000	0.25939	153.460	21.69	0.14	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	251.31000		0.25131		389.63000	0.38963	251.310	21.79	0.21	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,121.91000		1.12191	1,090.87000	1.09087	1,121.910		22.06	0.57	77,188,022.45	2,000	1,750.0
R209	On 06/05/2021	Bond Future	11.00	Put	280.12000		0.28012	305.97000	0.30597	280.120		22.68	0.21	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	93.42000		0.09342	115.95000	0.11595	93.420		23.19	0.09	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	14.48000		0.01448	23.11000	0.02311	14.480		23.74	0.02	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	0.11000		0.00011	0.36000	0.00036	0.110		23.74	0.00	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.87761		68.73878		10.82399	69.03009		20.33	0.00	0.00	0	16,261.0
R209	On 04/11/2021	Bond Future			11.06845		66.37678		11.01326	66.66911		19.70	0.00	58,411,566.40	880	3,675.0
R209	On 04/11/2021	Bond Future	9.50	Call	880.83000		0.88083	950.79000	0.95079	880.830		18.77	0.19	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,553.69000		5.55369	5,399.02000	5.39902	5,553.690		19.47	0.60	39,573,936.40	1,000	10,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,012.15000		2.01215	1,946.76000	1.94676	2,012.150		21.24	0.29	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.27508		67.11406		11.20829	67.45868		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			203.63269		203.63269		204.69868	204.69868			0.00	10,792,532.57	53	948.0
R210	On 05/08/2021	Bond Future			205.79413		205.79413		206.99457	206.99457			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			205.44070		205.44070		206.64894	206.64894			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			207.77098		207.77098		209.14324	209.14324			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			172.09884		172.09884		172.03564	172.03564			0.00	86,049,420.00	500	2,905.0
R212	On 05/08/2021	Bond Future			171.60039		171.60039		171.63983	171.63983			0.00	85,800,195.00	500	750.0
R212	On 04/11/2021	Bond Future			173.58490		173.58490		173.61941	173.61941			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			9.64824		84.79866		9.59393	85.10110		15.97	0.00	129,911,547.12	1,532	2,911.0
R213	On 05/08/2021	Bond Future			9.85856		85.67744		9.79248	86.03422		14.78	0.00	0.00	0	8,402.0
R213	On 04/11/2021	Bond Future			10.05988		83.11787		9.99163	83.47551		14.24	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.28576		84.04100		10.20246	84.46381		12.47	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	787.13000		0.78713	872.73000	0.87273	787.130		11.77	0.18	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	8.80	Call	946.56000	0.94656	1,044.88000	1.04488	946.560	11.77	0.20	0.00	0	102.0	
R213	9.15	Call	1,349.76000	1.34976	0.00000	0.00000	1,349.760	11.77	0.27	9,881,731.54	440	220.0	
R213	9.22	Call	1,443.41000	1.44341	1,576.98000	1.57698	1,443.410	11.77	0.28	0.00	0	430.0	
R213	9.58	Put	5,738.39000	5.73839	5,484.42000	5.48442	5,738.390	12.01	0.64	0.00	0	200.0	
R213	9.76	Put	5,145.48000	5.14548	4,909.44000	4.90944	5,145.480	12.14	0.60	0.00	0	102.0	
R213	10.00	Put	4,428.67000	4.42867	4,216.28000	4.21628	4,428.670	12.31	0.54	0.00	0	430.0	
R213	10.15	Put	4,018.35000	4.01835	3,820.37000	3.82037	4,018.350	12.41	0.51	0.00	0	200.0	
R213	10.17	Put	3,966.02000	3.96602	0.00000	0.00000	3,966.020	12.42	0.50	9,277,704.72	220	220.0	
R213	10.25	Put	3,761.80000	3.76180	3,573.23000	3.57323	3,761.800	12.47	0.49	0.00	0	102.0	
R213	10.60	Put	2,975.21000	2.97521	2,817.96000	2.81796	2,975.210	12.73	0.41	0.00	0	430.0	
R213	10.67	Put	2,838.45000	2.83845	0.00000	0.00000	2,838.450	12.79	0.40	14,618,185.80	440	220.0	
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	11.02210	65.12433	10.97763	65.37561		23.83	0.00	0.00	0	9,157.0	
R214	On 05/08/2021	Bond Future	11.21946	65.79926	11.16611	66.09244		22.06	0.00	0.00	0	8,755.0	
R214	On 04/11/2021	Bond Future	11.40766	63.26676	11.35274	63.56074		21.48	0.00	0.00	0	0.0	
R214	On 03/02/2022	Bond Future	11.61444	63.96944	11.54836	64.31336		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	
<b>Total for Derivatives :</b>											<b>26,734,854,938.17</b>	<b>282,967</b>	<b>1 702 549.0</b>
<b>Grand Total:</b>											<b>26,734,854,938.17</b>	<b>282,967</b>	<b>1 702 549.0</b>