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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/04/2021

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		90.69000	90.69000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	785.71900		785.71900		785.98000	785.98000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	794.25100		794.25100		794.51900	794.51900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	803.31600		803.31600		803.58900	803.58900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	812.82100		812.82100		813.09900	813.09900			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	871.97200		871.97200		875.42400	875.42400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	881.44000		881.44000		884.93500	884.93500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	891.50000		891.50000		895.03700	895.03700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	902.04900		902.04900		905.63000	905.63000			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	766.30800		766.30800		770.76700	770.76700			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	774.62900		774.62900		779.14100	779.14100			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	783.47000		783.47000		788.03500	788.03500			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	792.74100		792.74100		797.36200	797.36200			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	11.60789		74.53876		11.48490	75.18365			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	11.86130		75.37520		11.73292	76.02779			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	12.11670		72.46868		11.98279	73.12897			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.38704		73.34421		12.24712	74.01264			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	12.06591		73.34512		11.93771	74.10027			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.30430		74.16822		12.17032	74.93228			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.54616		70.76560		12.40608	71.53864			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.79354		71.62101		12.64707	72.40355			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	757.28800		757.28800		761.54600	761.54600			0.00	22,718,640.00	3	70.0
GOVI	On 05/08/2021	GOVI	765.51100		765.51100		769.81900	769.81900			0.00	22,965,330.00	3	916.0
GOVI	On 04/11/2021	GOVI	774.24800		774.24800		778.60700	778.60700			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	783.40900		783.40900		787.82200	787.82200			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	152.17483		152.17483		152.24816	152.24816			0.00	60,869,932.00	400	4,593.0
I2025	On 05/08/2021	Bond Future	152.35638		152.35638		152.43141	152.43141			0.00	60,942,552.00	400	1,697.0
I2025	On 04/11/2021	Bond Future	154.11380		154.11380		154.19012	154.19012			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.42079		154.42079		154.49832	154.49832			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	111.36550		111.36550		111.35626	111.35626			0.00	22,273,100.00	200	1,540.0
I2029	On 05/08/2021	Bond Future	112.61523		112.61523		112.60652	112.60652			0.00	22,523,046.00	200	2,801.0
I2029	On 04/11/2021	Bond Future	112.76692		112.76692		112.75843	112.75843			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	114.12810		114.12810		114.11974	114.11974			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	104.60317		104.60317	104.80700	104.80700				0.00	34,519,046.10	330	1,149.0
I2033	On 05/08/2021	Bond Future	105.77709		105.77709	105.98377	105.98377				0.00	34,906,439.70	330	9,377.0
I2033	On 04/11/2021	Bond Future	105.77562		105.77562	105.98504	105.98504				0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	107.05246		107.05246	107.26454	107.26454				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	118.66652		118.66652	119.12543	119.12543				0.00	269,373,000.40	2,270	7,781.0
I2038	On 05/08/2021	Bond Future	118.28127		118.28127	118.74608	118.74608				0.00	268,498,482.90	2,270	6,119.0
I2038	On 04/11/2021	Bond Future	119.64590		119.64590	120.11624	120.11624				0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	119.34274		119.34274	119.81908	119.81908				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	107.82320		107.82320	108.92859	108.92859				0.00	0.00	0	14,973.0
I2046	On 05/08/2021	Bond Future	109.03330		109.03330	110.15174	110.15174				0.00	0.00	0	13,135.0
I2046	On 04/11/2021	Bond Future	108.48818		108.48818	109.61988	109.61988				0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	109.79801		109.79801	110.94347	110.94347				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	111.04628		111.04628	112.08281	112.08281				0.00	0.00	0	10,994.0
I2050	On 05/08/2021	Bond Future	110.36984		110.36984	111.41874	111.41874				0.00	0.00	0	9,170.0
I2050	On 04/11/2021	Bond Future	111.64297		111.64297	112.70429	112.70429				0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	111.04817		111.04817	112.12240	112.12240				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	286.60500		286.60500	287.53200	287.53200				0.00	1,424,426,850.00	497	401.0
IGOV	On 05/08/2021	Index Future	289.78800		289.78800	290.72700	290.72700				0.00	1,440,246,360.00	497	497.0
IGOV	On 04/11/2021	Index Future	293.16600		293.16600	294.11700	294.11700				0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	296.70500		296.70500	297.66700	297.66700				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	3.68500		96.31500	3.69500	96.30500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.70000		96.30000	3.70000	96.30000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.72000		96.28000	3.73000	96.27000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.73500		96.26500	3.73500	96.26500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.79000		96.21000	3.80000	96.20000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.89000		96.11000	3.91000	96.09000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.03500		95.96500	4.05500	95.94500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.38000		95.62000	4.42000	95.58000				0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.54000		95.46000	4.59000	95.41000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.86500		95.13500	4.93000	95.07000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.03500		94.96500	5.11500	94.88500				0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.27930		118.67601	7.27125	118.71585			7.91	0.00	385,459,680.48	3,248	84,124.0

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	658.05000		0.65805		666.00000	0.66600	658.050	7.93	0.47	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	187.70000		0.18770		198.61000	0.19861	187.700	8.06	0.19	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,760.91000		1.76091		1,811.66000	1.81166	1,760.910	8.06	0.81	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.45579	114.69620			7.44708	114.73721		7.61	0.00	726,944,515.60	6,338	43,422.0
R186	On 04/11/2021	Bond Future			7.63087	115.99214			7.62154	116.03392		6.93	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.81674	112.08261			7.80673	112.12513		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			322.23700	322.23700			322.22483	322.22483			0.00	0.00	0	2,744.0
R197	On 05/08/2021	Bond Future			317.87034	317.87034			317.85985	317.85985			0.00	0.00	0	970.0
R197	On 04/11/2021	Bond Future			321.53705	321.53705			321.52726	321.52726			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			317.33941	317.33941			317.33008	317.33008			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			235.53989	235.53989			235.51518	235.51518			0.00	0.00	0	7,836.0
R202	On 05/08/2021	Bond Future			233.94312	233.94312			233.91943	233.91943			0.00	0.00	0	9,202.0
R202	On 04/11/2021	Bond Future			236.64136	236.64136			236.61827	236.61827			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			235.20668	235.20668			235.18348	235.18348			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			4.69041	106.74043			4.67597	106.76602		1.36	0.00	215,615,668.60	2,020	29,918.0
R2023	On 05/08/2021	Bond Future			4.73845	107.91143			4.72110	107.93792		1.31	0.00	382,006,462.20	3,540	5,390.0
R2023	On 04/11/2021	Bond Future			4.76840	105.22179			4.74737	105.24887		1.28	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.77615	106.46761			4.74965	106.49521		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			9.19256	95.13750			9.13448	95.46589		13.73	0.00	39,957,750.00	420	94,275.0
R2030	On 06/05/2021	Bond Future	7.97	Call	1.06000	0.00106			2.50000	0.00250	1.060	13.11	0.00	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	213.55000	0.21355			300.39000	0.30039	213.550	13.59	0.17	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,038.86000	2.03886			1,833.62000	1.83362	2,038.860	13.67	0.75	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,828.89000	1.82889			1,638.69000	1.63869	1,828.890	13.70	0.71	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,631.19000	1.63119			1,456.34000	1.45634	1,631.190	13.73	0.67	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	918.54000	0.91854			809.64000	0.80964	918.540	13.89	0.47	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,228.51000	1.22851			1,461.50000	1.46150	1,228.510	13.93	0.57	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	69.51000	0.06951			62.34000	0.06234	69.510	14.75	0.06	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	0.08000	0.00008			0.09000	0.00009	0.080	14.86	0.00	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.40093	92.17600			9.34004	92.50856		13.25	0.00	279,293,280.00	3,030	67,599.0
R2030	On 05/08/2021	Bond Future	7.70	Call	189.14000	0.18914			218.14000	0.21814	189.140	12.68	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	797.40000	0.79740			884.79000	0.88479	797.400	12.80	0.23	0.00	0	5,000.0

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R2030	On 05/08/2021	Bond Future	8.78	Call	1,220.22000	1.22022	1,337.18000	1.33718	1,220.220	12.97	0.31	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.83	Call	1,309.30000	1.30930	1,431.81000	1.43181	1,309.300	13.00	0.32	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,540.12000	1.54012	1,676.16000	1.67616	1,540.120	13.08	0.36	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,758.78000	2.75878	2,951.04000	2.95104	2,758.780	13.39	0.53	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.50	Put	2,365.82000	2.36582	2,230.90000	2.23090	2,365.820	13.42	0.45	0.00	0	5,000.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	1,823.55000	1.82355	1,713.98000	1.71398	1,823.550	13.68	0.38	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	1,186.93000	1.18693	1,111.13000	1.11113	1,186.930	14.18	0.27	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	996.96000	0.99696	931.79000	0.93179	996.960	14.32	0.23	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	49.83000	0.04983	45.33000	0.04533	49.830	14.32	0.02	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.59903	93.21784	9.53536	93.55444		12.24	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	845.10000	0.84510	919.76000	0.91976	845.100	11.69	0.20	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,516.71000	1.51671	1,630.11000	1.63011	1,516.710	11.83	0.31	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,360.68000	2.36068	2,511.67000	2.51167	2,360.680	12.08	0.42	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,219.27000	4.21927	4,429.35000	4.42935	4,219.270	12.53	0.59	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	770.01000	0.77001	724.13000	0.72413	770.010	13.19	0.16	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	630.00000	0.63000	591.24000	0.59124	630.000	13.19	0.13	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.80974	90.31743	9.74303	90.65814		11.18	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	935.47000	0.93547	1,011.96000	1.01196	935.470	10.55	0.21	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,516.73000	1.51673	0.00000	0.00000	1,516.730	10.61	0.30	53,617,840.08	2,000	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,849.77000	4.84977	4,658.28000	4.65828	4,849.770	10.93	0.59	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,044.24000	3.04424	0.00000	0.00000	3,044.240	11.09	0.47	42,579,935.67	1,000	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,649.47000	3.64947	3,492.38000	3.49238	3,649.470	11.20	0.49	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,716.13000	1.71613	0.00000	0.00000	1,716.130	12.03	0.27	49,571,210.64	2,000	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			9.99751	89.46990	9.92940	89.88183		16.49	0.00	0.00	0	76,871.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,374.91000	2.37491	2,728.35000	2.72835	2,374.910	16.85	0.76	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			10.20751	90.45145	10.13642	90.86844		15.32	0.00	9,406,950.80	104	89,975.0	
R2032	On 04/11/2021	Bond Future			10.41720	87.32766	10.34307	87.74956		14.94	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,365.51000	1.36551	1,487.06000	1.48706	1,365.510	14.20	0.26	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,325.04000	2.32504	2,498.14000	2.49814	2,325.040	14.61	0.38	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	451.87000	0.45187	419.31000	0.41931	451.870	16.13	0.09	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.63529	88.36206	10.55790	88.78917		13.09	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	848.23000	0.84823	928.58000	0.92858	848.230	12.37	0.17	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,083.67000	1.08367	1,180.60000	1.18060	1,083.670	12.37	0.21	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,680.16000	1.68016	1,813.76000	1.81376	1,680.160	12.43	0.29	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,814.49000	6.81449	6,542.89000	6.54289	6,814.490	12.60	0.66	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,610.09000	5.61009	5,370.48000	5.37048	5,610.090	12.84	0.59	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	4,930.32000	4.93032	4,710.85000	4.71085	4,930.320	12.99	0.54	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,629.57000	4.62957	4,419.53000	4.41953	4,629.570	13.06	0.52	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	4,045.62000	4.04562	3,854.93000	3.85493	4,045.620	13.20	0.47	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	3,353.91000	3.35391	3,188.59000	3.18859	3,353.910	13.44	0.41	0.00	0	400.0	

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 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		10.70830	88.64484		10.58998	89.41170		18.40	0.00	1,506,962.28	17	89,074.0
R2035	On 06/05/2021	Bond Future	10.05	Call	101.63000	0.10163	200.11000	0.20011	101.630	17.77	0.08	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	253.87000	0.25387	438.87000	0.43887	253.870	18.08	0.16	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	478.29000	0.47829	755.67000	0.75567	478.290	18.28	0.26	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	1,820.49000	1.82049	1,426.29000	1.42629	1,820.490	18.46	0.62	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	1,603.15000	1.60315	2,133.41000	2.13341	1,603.150	18.81	0.59	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	470.77000	0.47077	343.52000	0.34352	470.770	19.25	0.24	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	3,119.57000	3.11957	3,791.88000	3.79188	3,119.570	19.46	0.81	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	190.81000	0.19081	136.45000	0.13645	190.810	19.80	0.12	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	79.25000	0.07925	56.12000	0.05612	79.250	20.17	0.05	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	7.62000	0.00762	5.32000	0.00532	7.620	20.17	0.01	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	0.05000	0.00005	0.04000	0.00004	0.050	20.17	0.00	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	0.02000	0.00002	0.01000	0.00001	0.020	20.17	0.00	0.00	0	600.0
R2035	On 05/08/2021	Bond Future		10.92498	89.61734		10.80164	90.39311		17.13	0.00	2,330,050.84	26	40,509.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,068.38000	1.06838	1,281.70000	1.28170	1,068.380	16.23	0.24	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,801.20000	3.80120	3,421.29000	3.42129	3,801.200	17.15	0.53	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,196.62000	2.19662	1,948.00000	1.94800	2,196.620	18.01	0.36	0.00	0	100.0
R2035	On 04/11/2021	Bond Future		11.14112	86.15375		11.01267	86.93855		16.91	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,663.78000	1.66378	1,905.20000	1.90520	1,663.780	15.96	0.28	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,682.94000	1.68294	1,926.22000	1.92622	1,682.940	15.97	0.28	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,902.61000	1.90261	2,166.59000	2.16659	1,902.610	16.11	0.31	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	6,131.87000	6.13187	5,681.55000	5.68155	6,131.870	16.52	0.60	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,803.70000	2.80370	3,141.97000	3.14197	2,803.700	16.55	0.40	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,462.59000	4.46259	4,101.17000	4.10117	4,462.590	16.99	0.49	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	4,108.95000	4.10895	3,768.67000	3.76867	4,108.950	17.10	0.46	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,834.54000	2.83454	2,581.70000	2.58170	2,834.540	17.88	0.35	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	433.27000	0.43327	379.25000	0.37925	433.270	18.31	0.08	0.00	0	400.0
R2035	On 03/02/2022	Bond Future		11.36948	87.17414		11.23546	87.96841		14.78	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,073.70000	1.07370	1,238.95000	1.23895	1,073.700	14.00	0.19	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,591.50000	1.59150	1,813.56000	1.81356	1,591.500	14.00	0.26	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.65	Put	7,049.72000	7.04972	6,569.84000	6.56984	7,049.720	14.32	0.63	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	5,638.96000	5.63896	5,224.96000	5.22496	5,638.960	14.62	0.55	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,516.37000	4.51637	4,162.27000	4.16227	4,516.370	14.89	0.47	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	3,652.57000	3.65257	3,351.09000	3.35109	3,652.570	15.20	0.40	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		10.91864	84.33194		10.79028	85.16139		19.66	0.00	43,177,953.28	512	72,473.0
R2037	On 05/08/2021	Bond Future		11.13636	81.00156		11.00254	81.84062		19.26	0.00	0.00	0	96,119.0
R2037	On 04/11/2021	Bond Future		11.34211	81.91733		11.20297	82.76604		18.07	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,807.15000	4.80715	5,305.42000	5.30542	4,807.150	18.32	0.56	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	2,286.11000	2.28611	2,061.23000	2.06123	2,286.110	19.56	0.29	0.00	0	600.0

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 03/02/2022	Bond Future			11.55944		78.63294		11.41446	79.49188		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			11.06314		86.29078		10.93473	87.17355		20.06	0.00	25,887,234.00	300	53,055.0
R2040	On 06/05/2021	Bond Future	10.83	Call	648.30000		0.64830		1,020.46000	1.02046	648.300	19.81	0.32	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	3,684.99000		3.68499		4,481.69000	4.48169	3,684.990	21.16	0.85	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	0.01000		0.00001		0.01000	0.00001	0.010	22.16	0.00	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.27712		82.73158		11.14319	83.62451		19.72	0.00	24,819,474.00	300	52,871.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,807.27000		2.80727		3,246.08000	3.24608	2,807.270	19.79	0.45	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,552.58000		4.55258		5,121.03000	5.12103	4,552.580	20.65	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	37.25000		0.03725		29.68000	0.02968	37.250	21.69	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.47906		83.66686		11.33974	84.57013		18.64	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.69225		80.15305		11.54702	81.06716		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			11.10699		82.98674		10.98351	83.84377		21.04	0.00	33,194,696.00	400	57,059.0
R2044	On 06/05/2021	Bond Future	10.70	Call	339.96000		0.33996		581.40000	0.58140	339.960	20.54	0.19	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,349.08000		1.34908		1,015.02000	1.01502	1,349.080	21.20	0.50	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,318.78000		2.31878		2,989.30000	2.98930	2,318.780	21.67	0.69	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	581.93000		0.58193		418.78000	0.41878	581.930	21.78	0.27	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	160.37000		0.16037		111.86000	0.11186	160.370	22.74	0.09	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	6.46000		0.00646		4.41000	0.00441	6.460	23.26	0.01	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.31211		79.51646		11.18329	80.38337		20.68	0.00	37,452,252.66	471	22,077.0
R2044	On 04/11/2021	Bond Future			11.50539		80.41545		11.37137	81.29235		19.56	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.70921		76.98824		11.56947	77.87571		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			11.01995		82.24724		10.89129	83.16949		21.41	0.00	0.00	0	120,721.0
R2048	On 06/05/2021	Bond Future	10.90	Call	961.65000		0.96165		1,438.35000	1.43835	961.650	21.66	0.41	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	3,074.53000		3.07453		3,859.44000	3.85944	3,074.530	22.81	0.78	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.21080		83.14955		11.07667	84.08242		19.96	0.00	0.00	0	124,794.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,074.14000		1.07414		1,320.86000	1.32086	1,074.140	18.71	0.23	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,498.26000		1.49826		1,806.13000	1.80613	1,498.260	19.14	0.29	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,564.42000		2.56442		2,995.82000	2.99582	2,564.420	19.82	0.42	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	3,546.65000		3.54665		4,066.46000	4.06646	3,546.650	20.24	0.52	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.39995		79.67600		11.26027	80.61962		19.94	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.59879		80.61969		11.45305	81.57465		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			10.65013		68.18552		10.52659	68.88020		21.94	0.00	0.00	0	14,912.0
R209	On 06/05/2021	Bond Future	9.50	Call	6.95000		0.00695		19.19000	0.01919	6.950	20.94	0.01	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	32.69000		0.03269		73.70000	0.07370	32.690	21.10	0.03	0.00	0	4,050.0

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 06/05/2021	Bond Future	10.25	Call	337.37000		0.33737	551.21000	0.55121	337.370	21.69	0.22	0.00	0	5,325.0	
R209	On 06/05/2021	Bond Future	10.35	Call	478.16000		0.47816	743.91000	0.74391	478.160	21.79	0.28	0.00	0	500.0	
R209	On 06/05/2021	Bond Future	10.60	Put	1,280.37000		1.28037	987.82000	0.98782	1,280.370	22.06	0.53	0.00	0	2,750.0	
R209	On 06/05/2021	Bond Future	11.00	Put	436.10000		0.43610	318.95000	0.31895	436.100	22.68	0.25	0.00	0	3,500.0	
R209	On 06/05/2021	Bond Future	11.25	Put	196.08000		0.19608	140.54000	0.14054	196.080	23.19	0.13	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	53.09000		0.05309	37.47000	0.03747	53.090	23.74	0.04	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	1.92000		0.00192	1.35000	0.00135	1.920	23.74	0.00	0.00	0	8,350.0	
R209	On 05/08/2021	Bond Future			10.84172		68.93356	10.71349	69.63624		20.33	0.00	0.00	0	10,466.0	
R209	On 04/11/2021	Bond Future			11.03162		66.57165	10.89859	67.28247		19.70	0.00	0.00	0	3,675.0	
R209	On 04/11/2021	Bond Future	9.50	Call	951.07000		0.95107	1,107.45000	1.10745	951.070	18.77	0.20	0.00	0	4,750.0	
R209	On 04/11/2021	Bond Future	10.50	Put	5,484.92000		5.48492	5,085.11000	5.08511	5,484.920	19.47	0.59	0.00	0	9,000.0	
R209	On 04/11/2021	Bond Future	12.00	Put	2,001.45000		2.00145	1,815.24000	1.81524	2,001.450	21.24	0.29	0.00	0	6,500.0	
R209	On 03/02/2022	Bond Future			11.22732		67.36022	11.08922	68.07960		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			204.68260		204.68260	205.56680	205.56680			0.00	0.00	0	981.0	
R210	On 05/08/2021	Bond Future			206.97945		206.97945	207.87494	207.87494			0.00	0.00	0	1,434.0	
R210	On 04/11/2021	Bond Future			206.63416		206.63416	207.54044	207.54044			0.00	0.00	0	0.0	
R210	On 03/02/2022	Bond Future			209.12869		209.12869	210.04626	210.04626			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			172.03282		172.03282	172.02999	172.02999			0.00	0.00	0	3,405.0	
R212	On 05/08/2021	Bond Future			171.63798		171.63798	171.63612	171.63612			0.00	0.00	0	250.0	
R212	On 04/11/2021	Bond Future			173.61797		173.61797	173.61653	173.61653			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			9.62124		84.94884	9.55805	85.30168		15.97	0.00	0.00	0	9,521.0	
R213	On 05/08/2021	Bond Future			9.82085		85.88080	9.75490	86.23801		14.78	0.00	0.00	0	744.0	
R213	On 04/11/2021	Bond Future			10.02115		83.32057	9.95239	83.68206		14.24	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future			10.23325		84.30719	10.16143	84.67312		12.47	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	8.63	Call	855.72000		0.85572	930.36000	0.93036	855.720	11.77	0.19	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	1,024.48000		1.02448	1,110.07000	1.11007	1,024.480	11.77	0.22	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.22	Call	1,546.46000		1.54646	1,662.33000	1.66233	1,546.460	11.77	0.29	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	5,599.84000		5.59984	5,379.86000	5.37986	5,599.840	12.01	0.63	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	5,019.11000		5.01911	4,814.41000	4.81441	5,019.110	12.14	0.58	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	4,318.00000		4.31800	4,133.45000	4.13345	4,318.000	12.31	0.53	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	3,917.03000		3.91703	3,744.76000	3.74476	3,917.030	12.41	0.50	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 03/02/2022	Bond Future	10.25	Put	3,666.49000	3.66649		3,502.24000	3.50224	3,666.490	12.47	0.47	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	2,899.46000	2.89946		2,761.95000	2.76195	2,899.460	12.73	0.40	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			10.98974	65.30703		10.86112	66.04148		23.83	0.00	0.00	0	15,718.0
R214	On 05/08/2021	Bond Future			11.17862	66.02349		11.04495	66.76640		22.06	0.00	0.00	0	2,264.0
R214	On 04/11/2021	Bond Future			11.36570	63.49117		11.22693	64.24262		21.48	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.56181	64.24311		11.41750	65.00361		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 :													6,037,084,696.23	33,126	1 599 681.0
Grand Total:													6,037,084,696.23	33,126	1 599 681.0