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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2021

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	90.69000		90.69000		90.69000	90.69000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	786.58400		786.58400		785.71900	785.71900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	795.11100		795.11100		794.25100	794.25100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	804.18000		804.18000		803.31600	803.31600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	813.69100		813.69100		812.82100	812.82100			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	873.86200		873.86200		871.97200	871.97200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	883.33500		883.33500		881.44000	881.44000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	893.41000		893.41000		891.50000	891.50000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	903.97700		903.97700		902.04900	902.04900			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	767.52000		767.52000		766.30800	766.30800			0.00	153,504,000.00	20	279.0
ALBI	On 05/08/2021	Index Future	775.84000		775.84000		774.62900	774.62900			0.00	155,168,000.00	20	134.0
ALBI	On 04/11/2021	Index Future	784.68900		784.68900		783.47000	783.47000			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	793.97000		793.97000		792.74100	792.74100			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	11.59007		74.63171		11.60789	74.53876			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	11.84279		75.46878		11.86130	75.37520			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	12.09744		72.56312		12.11670	72.46868			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.36694		73.43969		12.38704	73.34421			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	12.05328		73.41894		12.06591	73.34512			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.29119		74.24238		12.30430	74.16822			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.53248		70.84046		12.54616	70.76560			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.77926		71.69665		12.79354	71.62101			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	758.50300		758.50300		757.28800	757.28800			0.00	75,850,300.00	10	67.0
GOVI	On 05/08/2021	GOVI	766.72500		766.72500		765.51100	765.51100			0.00	92,007,000.00	12	928.0
GOVI	On 04/11/2021	GOVI	775.47000		775.47000		774.24800	774.24800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	784.64200		784.64200		783.40900	783.40900			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	152.18337		152.18337		152.17483	152.17483			0.00	91,462,205.37	601	3,992.0
I2025	On 05/08/2021	Bond Future	152.36411		152.36411		152.35638	152.35638			0.00	0.00	0	1,697.0
I2025	On 04/11/2021	Bond Future	154.12123		154.12123		154.11380	154.11380			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.42807		154.42807		154.42079	154.42079			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	111.29405		111.29405		111.36550	111.36550			0.00	0.00	0	1,540.0
I2029	On 05/08/2021	Bond Future	112.54238		112.54238		112.61523	112.61523			0.00	0.00	0	2,801.0
I2029	On 04/11/2021	Bond Future	112.69290		112.69290		112.76692	112.76692			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	114.05308		114.05308		114.12810	114.12810			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	104.93666		104.93666		104.60317	104.60317			0.00	0.00	0	1,149.0
I2033	On 05/08/2021	Bond Future	106.11366		106.11366		105.77709	105.77709			0.00	0.00	0	9,377.0
I2033	On 04/11/2021	Bond Future	106.11586		106.11586		105.77562	105.77562			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	107.39655		107.39655		107.05246	107.05246			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	118.52293		118.52293		118.66652	118.66652			0.00	8,415,128.03	71	7,710.0
I2038	On 05/08/2021	Bond Future	118.13540		118.13540		118.28127	118.28127			0.00	0.00	0	6,119.0
I2038	On 04/11/2021	Bond Future	119.49800		119.49800		119.64590	119.64590			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	119.19294		119.19294		119.34274	119.34274			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	107.83519		107.83519		107.82320	107.82320			0.00	0.00	0	14,973.0
I2046	On 05/08/2021	Bond Future	109.04470		109.04470		109.03330	109.03330			0.00	0.00	0	13,135.0
I2046	On 04/11/2021	Bond Future	108.49951		108.49951		108.48818	108.48818			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	109.80930		109.80930		109.79801	109.79801			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	111.05876		111.05876		111.04628	111.04628			0.00	5,886,114.28	53	10,941.0
I2050	On 05/08/2021	Bond Future	110.38187		110.38187		110.36984	110.36984			0.00	0.00	0	9,170.0
I2050	On 04/11/2021	Bond Future	111.65472		111.65472		111.64297	111.64297			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	111.05990		111.05990		111.04817	111.04817			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	286.44800		286.44800		286.60500	286.60500			0.00	0.00	0	401.0
IGOV	On 05/08/2021	Index Future	289.62500		289.62500		289.78800	289.78800			0.00	0.00	0	497.0
IGOV	On 04/11/2021	Index Future	292.99800		292.99800		293.16600	293.16600			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	296.53300		296.53300		296.70500	296.70500			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		3.68500	96.31500			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	3.71000		96.29000		3.72000	96.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.72500		96.27500		3.73500	96.26500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.78000		96.22000		3.79000	96.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.88000		96.12000		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.02500		95.97500		4.03500	95.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.37500		95.62500		4.38000	95.62000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.54000		95.46000		4.54000	95.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.88500		95.11500		4.86500	95.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.05500		94.94500		5.03500	94.96500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.25713		118.78578		7.27930	118.67601		7.91	0.00	2,990,194,439.94	25,173	61,026.0

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R186	On 06/05/2021	Bond Future	7.30	Put	520.98000		0.52098		658.05000	0.65805	520.980	7.93	0.44	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	114.62000		0.11462		187.70000	0.18770	114.620	8.06	0.14	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,797.60000		1.79760		1,760.91000	1.76091	1,797.600	8.06	0.86	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.43238		114.80648		7.45579	114.69620		7.61	0.00	4,315,345,970.24	37,588	64,200.0
R186	On 04/11/2021	Bond Future			7.60605		116.10333		7.63087	115.99214		6.93	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.79031		112.19492		7.81674	112.08261		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			322.24924		322.24924		322.23700	322.23700			0.00	0.00	0	2,744.0
R197	On 05/08/2021	Bond Future			317.88084		317.88084		317.87034	317.87034			0.00	0.00	0	970.0
R197	On 04/11/2021	Bond Future			321.54684		321.54684		321.53705	321.53705			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			317.34869		317.34869		317.33941	317.33941			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			234.16574		234.16574		235.53989	235.53989			0.00	43,320,661.90	185	7,827.0
R202	On 05/08/2021	Bond Future			232.55207		232.55207		233.94312	233.94312			0.00	0.00	0	9,202.0
R202	On 04/11/2021	Bond Future			235.23395		235.23395		236.64136	236.64136			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			233.78168		233.78168		235.20668	235.20668			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			4.66918		106.77805		4.69041	106.74043		1.36	0.00	960,575,337.80	8,996	28,172.0
R2023	On 05/08/2021	Bond Future			4.71396		107.94883		4.73845	107.91143		1.31	0.00	960,636,638.17	8,899	12,562.0
R2023	On 04/11/2021	Bond Future			4.73924		105.25934		4.76840	105.22179		1.28	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.73986		106.50540		4.77615	106.46761		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			9.16010		95.32085		9.19256	95.13750		13.73	0.00	2,672,891,954.85	28,041	77,838.0
R2030	On 06/05/2021	Bond Future	7.97	Call	0.28000		0.00028		1.06000	0.00106	0.280	13.11	0.00	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	169.80000		0.16980		213.55000	0.21355	169.800	13.59	0.15	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	1,805.32000		1.80532		2,038.86000	2.03886	1,805.320	13.67	0.75	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,595.17000		1.59517		1,828.89000	1.82889	1,595.170	13.70	0.71	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,398.90000		1.39890		1,631.19000	1.63119	1,398.900	13.73	0.66	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	714.00000		0.71400		918.54000	0.91854	714.000	13.89	0.43	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,218.15000		1.21815		1,228.51000	1.22851	1,218.150	13.93	0.62	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	29.87000		0.02987		69.51000	0.06951	29.870	14.75	0.03	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	0.01000		0.00001		0.08000	0.00008	0.010	14.86	0.00	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.36706		92.36079		9.40093	92.17600		13.25	0.00	2,666,640,728.88	28,872	81,696.0
R2030	On 05/08/2021	Bond Future	7.70	Call	189.93000		0.18993		189.14000	0.18914	189.930	12.68	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	811.95000		0.81195		797.40000	0.79740	811.950	12.80	0.23	0.00	0	5,000.0

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R2030	On 05/08/2021	Bond Future	8.78	Call	1,245.15000	1.24515	1,220.22000	1.22022	1,245.150	12.97	0.32	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.83	Call	1,336.41000	1.33641	1,309.30000	1.30930	1,336.410	13.00	0.33	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	1,572.86000	1.57286	1,540.12000	1.54012	1,572.860	13.08	0.37	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	2,819.78000	2.81978	2,758.78000	2.75878	2,819.780	13.39	0.54	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.50	Put	2,245.15000	2.24515	2,365.82000	2.36582	2,245.150	13.42	0.44	0.00	0	5,000.0		
R2030	On 05/08/2021	Bond Future	9.75	Put	1,718.39000	1.71839	1,823.55000	1.82355	1,718.390	13.68	0.36	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.15	Put	1,105.39000	1.10539	1,186.93000	1.18693	1,105.390	14.18	0.26	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	923.92000	0.92392	996.96000	0.99696	923.920	14.32	0.22	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	42.10000	0.04210	49.83000	0.04983	42.100	14.32	0.02	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.56369	93.40447	9.59903	93.21784		12.24	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	865.27000	0.86527	845.10000	0.84510	865.270	11.69	0.20	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,552.70000	1.55270	1,516.71000	1.51671	1,552.700	11.83	0.31	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,414.17000	2.41417	2,360.68000	2.36068	2,414.170	12.08	0.42	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,304.91000	4.30491	4,219.27000	4.21927	4,304.910	12.53	0.60	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	724.97000	0.72497	770.01000	0.77001	724.970	13.19	0.15	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	590.98000	0.59098	630.00000	0.63000	590.980	13.19	0.13	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.77277	90.50604	9.80974	90.31743		11.18	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	962.04000	0.96204	935.47000	0.93547	962.040	10.55	0.21	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	1,557.80000	1.55780	1,516.73000	1.51673	1,557.800	10.61	0.30	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	4,721.78000	4.72178	4,849.77000	4.84977	4,721.780	10.93	0.58	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,115.35000	3.11535	3,044.24000	3.04424	3,115.350	11.09	0.48	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	3,539.62000	3.53962	3,649.47000	3.64947	3,539.620	11.20	0.48	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	1,648.32000	1.64832	1,716.13000	1.71613	1,648.320	12.03	0.27	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			9.97009	89.63542	9.99751	89.46990		16.49	0.00	1,634,322,612.86	18,233	76,220.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	2,403.36000	2.40336	2,374.91000	2.37491	2,403.360	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			10.17902	90.61824	10.20751	90.45145		15.32	0.00	58,448,764.80	645	107,369.0		
R2032	On 04/11/2021	Bond Future			10.38755	87.49608	10.41720	87.32766		14.94	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,387.08000	1.38708	1,365.51000	1.36551	1,387.080	14.20	0.27	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,361.96000	2.36196	2,325.04000	2.32504	2,361.960	14.61	0.39	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	424.33000	0.42433	451.87000	0.45187	424.330	16.13	0.09	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.60438	88.53231	10.63529	88.36206		13.09	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	864.70000	0.86470	848.23000	0.84823	864.700	12.37	0.18	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,104.82000	1.10482	1,083.67000	1.08367	1,104.820	12.37	0.21	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,712.53000	1.71253	1,680.16000	1.68016	1,712.530	12.43	0.30	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	6,683.68000	6.68368	6,814.49000	6.81449	6,683.680	12.60	0.65	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	5,490.27000	5.49027	5,610.09000	5.61009	5,490.270	12.84	0.58	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	4,817.87000	4.81787	4,930.32000	4.93032	4,817.870	12.99	0.53	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	4,520.69000	4.52069	4,629.57000	4.62957	4,520.690	13.06	0.51	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	3,944.29000	3.94429	4,045.62000	4.04562	3,944.290	13.20	0.47	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	3,262.89000	3.26289	3,353.91000	3.35391	3,262.890	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			10.69589		88.72481		10.70830	88.64484		18.40	0.00	1,717,268,697.55	19,355	69,719.0
R2035	On 06/05/2021	Bond Future	10.05	Call	60.09000		0.06009		101.63000	0.10163	60.090	17.77	0.05	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	179.52000		0.17952		253.87000	0.25387	179.520	18.08	0.14	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	378.30000		0.37830		478.29000	0.47829	378.300	18.28	0.24	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	1,626.54000		1.62654		1,820.49000	1.82049	1,626.540	18.46	0.63	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	1,501.56000		1.50156		1,603.15000	1.60315	1,501.560	18.81	0.61	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	333.96000		0.33396		470.77000	0.47077	333.960	19.25	0.21	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	3,084.82000		3.08482		3,119.57000	3.11957	3,084.820	19.46	0.85	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	111.66000		0.11166		190.81000	0.19081	111.660	19.80	0.08	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	37.86000		0.03786		79.25000	0.07925	37.860	20.17	0.03	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	2.04000		0.00204		7.62000	0.00762	2.040	20.17	0.00	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	0.00000		0.00000		0.05000	0.00005	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		0.02000	0.00002	0.000	20.17	0.00	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.91214		89.69762		10.92498	89.61734		17.13	0.00	82,701,205.64	922	59,655.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,052.57000		1.05257		1,068.38000	1.06838	1,052.570	16.23	0.24	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,711.39000		3.71139		3,801.20000	3.80120	3,711.390	17.15	0.53	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,121.66000		2.12166		2,196.62000	2.19662	2,121.660	18.01	0.35	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.12778		86.23477		11.14112	86.15375		16.91	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,660.44000		1.66044		1,663.78000	1.66378	1,660.440	15.96	0.28	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,679.66000		1.67966		1,682.94000	1.68294	1,679.660	15.97	0.29	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,900.12000		1.90012		1,902.61000	1.90261	1,900.120	16.11	0.31	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	6,052.15000		6.05215		6,131.87000	6.13187	6,052.150	16.52	0.60	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,805.24000		2.80524		2,803.70000	2.80370	2,805.240	16.55	0.40	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,390.13000		4.39013		4,462.59000	4.46259	4,390.130	16.99	0.49	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	4,038.61000		4.03861		4,108.95000	4.10895	4,038.610	17.10	0.46	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,774.36000		2.77436		2,834.54000	2.83454	2,774.360	17.88	0.34	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	414.07000		0.41407		433.27000	0.43327	414.070	18.31	0.08	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.35559		87.25595		11.36948	87.17414		14.78	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,073.86000		1.07386		1,073.70000	1.07370	1,073.860	14.00	0.19	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,594.33000		1.59433		1,591.50000	1.59150	1,594.330	14.00	0.26	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.65	Put	6,976.46000		6.97646		7,049.72000	7.04972	6,976.460	14.32	0.63	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	5,570.92000		5.57092		5,638.96000	5.63896	5,570.920	14.62	0.54	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,454.03000		4.45403		4,516.37000	4.51637	4,454.030	14.89	0.47	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	3,595.91000		3.59591		3,652.57000	3.65257	3,595.910	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			10.89616		84.47630		10.91864	84.33194		19.66	0.00	1,245,856,472.40	14,748	57,725.0
R2037	On 05/08/2021	Bond Future			11.11301		81.14703		11.13636	81.00156		19.26	0.00	1,557,130,358.67	19,189	111,466.0
R2037	On 04/11/2021	Bond Future			11.31787		82.06421		11.34211	81.91733		18.07	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,856.22000		4.85622		4,807.15000	4.80715	4,856.220	18.32	0.56	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	2,213.29000		2.21329		2,286.11000	2.28611	2,213.290	19.56	0.28	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			11.53421		78.78141		11.55944	78.63294		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			11.04572		86.40967		11.06314	86.29078		20.06	0.00	930,804,965.24	10,772	42,283.0
R2040	On 06/05/2021	Bond Future	10.83	Call	545.03000		0.54503		648.30000	0.64830	545.030	19.81	0.31	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	3,697.15000		3.69715		3,684.99000	3.68499	3,697.150	21.16	0.89	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	0.00000		0.00000		0.01000	0.00001	0.000	22.16	0.00	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.25904		82.85123		11.27712	82.73158		19.72	0.00	1,078,888,717.06	13,022	64,101.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,811.28000		2.81128		2,807.27000	2.80727	2,811.280	19.79	0.46	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,573.50000		4.57350		4,552.58000	4.55258	4,573.500	20.65	0.61	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	32.20000		0.03220		37.25000	0.03725	32.200	21.69	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.46028		83.78770		11.47906	83.66686		18.64	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.67270		80.27514		11.69225	80.15305		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			11.09469		83.07143		11.10699	82.98674		21.04	0.00	720,976,940.97	8,679	50,132.0
R2044	On 06/05/2021	Bond Future	10.70	Call	250.86000		0.25086		339.96000	0.33996	250.860	20.54	0.17	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,144.41000		1.14441		1,349.08000	1.34908	1,144.410	21.20	0.49	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,236.18000		2.23618		2,318.78000	2.31878	2,236.180	21.67	0.73	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	425.48000		0.42548		581.93000	0.58193	425.480	21.78	0.24	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	89.02000		0.08902		160.37000	0.16037	89.020	22.74	0.06	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1.63000		0.00163		6.46000	0.00646	1.630	23.26	0.00	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.29935		79.60162		11.31211	79.51646		20.68	0.00	720,553,864.24	9,052	29,301.0
R2044	On 04/11/2021	Bond Future			11.49215		80.50135		11.50539	80.41545		19.56	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.69543		77.07499		11.70921	76.98824		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			11.00279		82.36918		11.01995	82.24724		21.41	0.00	1,120,467,955.54	13,603	113,923.0
R2048	On 06/05/2021	Bond Future	10.90	Call	850.83000		0.85083		961.65000	0.96165	850.830	21.66	0.41	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	3,050.12000		3.05012		3,074.53000	3.07453	3,050.120	22.81	0.82	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.19299		83.27231		11.21080	83.14955		19.96	0.00	563,253,904.84	6,764	131,520.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,065.82000		1.06582		1,074.14000	1.07414	1,065.820	18.71	0.23	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,491.89000		1.49189		1,498.26000	1.49826	1,491.890	19.14	0.30	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,566.52000		2.56652		2,564.42000	2.56442	2,566.520	19.82	0.43	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	3,558.55000		3.55855		3,546.65000	3.54665	3,558.550	20.24	0.52	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.38144		79.79990		11.39995	79.67600		19.94	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.57949		80.74495		11.59879	80.61969		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			10.63297		68.28140		10.65013	68.18552		21.94	0.00	1,091,546,460.40	15,986	13,191.0
R209	On 06/05/2021	Bond Future	9.50	Call	2.35000		0.00235		6.95000	0.00695	2.350	20.94	0.00	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	15.79000		0.01579		32.69000	0.03269	15.790	21.10	0.02	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	259.39000	0.25939		337.37000	0.33737	259.390	21.69	0.19	0.00	0	5,325.0	
R209	On 06/05/2021	Bond Future	10.35	Call	389.63000	0.38963		478.16000	0.47816	389.630	21.79	0.27	0.00	0	500.0	
R209	On 06/05/2021	Bond Future	10.60	Put	1,090.87000	1.09087		1,280.37000	1.28037	1,090.870	22.06	0.52	0.00	0	2,750.0	
R209	On 06/05/2021	Bond Future	11.00	Put	305.97000	0.30597		436.10000	0.43610	305.970	22.68	0.21	0.00	0	3,500.0	
R209	On 06/05/2021	Bond Future	11.25	Put	115.95000	0.11595		196.08000	0.19608	115.950	23.19	0.09	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	23.11000	0.02311		53.09000	0.05309	23.110	23.74	0.02	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	0.36000	0.00036		1.92000	0.00192	0.360	23.74	0.00	0.00	0	8,350.0	
R209	On 05/08/2021	Bond Future			10.82399	69.03009		10.84172	68.93356		20.33	0.00	979,882,127.55	14,195	16,261.0	
R209	On 04/11/2021	Bond Future			11.01326	66.66911		11.03162	66.57165		19.70	0.00	0.00	0	3,675.0	
R209	On 04/11/2021	Bond Future	9.50	Call	950.79000	0.95079		951.07000	0.95107	950.790	18.77	0.20	0.00	0	4,750.0	
R209	On 04/11/2021	Bond Future	10.50	Put	5,399.02000	5.39902		5,484.92000	5.48492	5,399.020	19.47	0.59	0.00	0	9,000.0	
R209	On 04/11/2021	Bond Future	12.00	Put	1,946.76000	1.94676		2,001.45000	2.00145	1,946.760	21.24	0.28	0.00	0	6,500.0	
R209	On 03/02/2022	Bond Future			11.20829	67.45868		11.22732	67.36022		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			204.69868	204.69868		204.68260	204.68260			0.00	0.00	0	981.0	
R210	On 05/08/2021	Bond Future			206.99457	206.99457		206.97945	206.97945			0.00	0.00	0	1,434.0	
R210	On 04/11/2021	Bond Future			206.64894	206.64894		206.63416	206.63416			0.00	0.00	0	0.0	
R210	On 03/02/2022	Bond Future			209.14324	209.14324		209.12869	209.12869			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			172.03564	172.03564		172.03282	172.03282			0.00	0.00	0	3,405.0	
R212	On 05/08/2021	Bond Future			171.63983	171.63983		171.63798	171.63798			0.00	0.00	0	250.0	
R212	On 04/11/2021	Bond Future			173.61941	173.61941		173.61797	173.61797			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			9.59393	85.10110		9.62124	84.94884		15.97	0.00	535,796,525.60	6,296	3,285.0	
R213	On 05/08/2021	Bond Future			9.79248	86.03422		9.82085	85.88080		14.78	0.00	5,076,018.98	59	6,911.0	
R213	On 04/11/2021	Bond Future			9.99163	83.47551		10.02115	83.32057		14.24	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future			10.20246	84.46381		10.23325	84.30719		12.47	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	8.63	Call	872.73000	0.87273		855.72000	0.85572	872.730	11.77	0.19	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	1,044.88000	1.04488		1,024.48000	1.02448	1,044.880	11.77	0.22	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.22	Call	1,576.98000	1.57698		1,546.46000	1.54646	1,576.980	11.77	0.30	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	5,484.42000	5.48442		5,599.84000	5.59984	5,484.420	12.01	0.62	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	4,909.44000	4.90944		5,019.11000	5.01911	4,909.440	12.14	0.58	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	4,216.28000	4.21628		4,318.00000	4.31800	4,216.280	12.31	0.52	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	3,820.37000	3.82037		3,917.03000	3.91703	3,820.370	12.41	0.49	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	10.25	Put	3,573.23000		3.57323		3,666.49000	3.66649	3,573.230	12.47	0.47	0.00	0	102.0
R213	10.60	Put	2,817.96000		2.81796		2,899.46000	2.89946	2,817.960	12.73	0.39	0.00	0	430.0
R213			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			10.97763		65.37561		10.98974	65.30703		23.83	0.00	557,065,572.81	8,521	9,157.0
R214			11.16611		66.09244		11.17862	66.02349		22.06	0.00	557,555,823.84	8,436	8,755.0
R214			11.35274		63.56074		11.36570	63.49117		21.48	0.00	0.00	0	0.0
R214			11.54836		64.31336		11.56181	64.24311		18.82	0.00	0.00	0	0.0
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>												<b>30,349,495,468.45</b>	<b>327,018</b>	<b>1 621 453.0</b>
<b>Grand Total:</b>												<b>30,349,495,468.45</b>	<b>327,018</b>	<b>1 621 453.0</b>