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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2021

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	90.71000		90.71000		90.72000	90.72000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	785.46900		785.46900		783.92700	783.92700			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	793.45500		793.45500		791.90000	791.90000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.51000		802.51000		800.94200	800.94200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	811.56300		811.56300		809.97800	809.97800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	877.91100		877.91100		875.91800	875.91800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	888.56600		888.56600		884.82600	884.82600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	898.70700		898.70700		894.93000	894.93000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	908.84500		908.84500		905.02600	905.02600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	772.49900		772.49900		770.45000	770.45000			0.00	1,019,698,680.00	132	0.0
ALBI	On 05/08/2021	Index Future	781.56600		781.56600		778.28700	778.28700			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	790.48600		790.48600		787.17300	787.17300			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/02/2022	Index Future	799.40300		799.40300		796.05400	796.05400			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	11.44500		75.39459		11.48777	75.16851			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	11.68589		76.26893		11.74610	75.96041			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.93353		73.37402		11.99621	73.06241			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.20414		74.21975		12.26960	73.90465			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	11.89000		74.38466		11.93258	74.13076			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.10335		75.31935		12.17390	74.91168			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.33598		71.93088		12.40961	71.51898			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.58123		72.76020		12.65819	72.34362			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	763.25000		763.25000		761.24500	761.24500			0.00	114,487,500.00	15	0.0
GOVI	On 05/08/2021	GOVI	772.25000		772.25000		768.98800	768.98800			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI	781.06300		781.06300		777.76800	777.76800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	789.87300		789.87300		786.54300	786.54300			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	152.19482		152.19482		152.16938	152.16938			0.00	169,088,445.02	1,111	0.0
I2025	On 05/08/2021	Bond Future	152.26656		152.26656		152.24139	152.24139			0.00	0.00	0	5,138.0
I2025	On 04/11/2021	Bond Future	154.02469		154.02469		154.00021	154.00021			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.24085		154.24085		154.21624	154.21624			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	110.55321		110.55321		110.53154	110.53154			0.00	166,272,027.84	1,504	0.0
I2029	On 05/08/2021	Bond Future	111.71746		111.71746		111.69594	111.69594			0.00	0.00	0	2,965.0
I2029	On 04/11/2021	Bond Future	111.85612		111.85612		111.83506	111.83506			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	113.14480		113.14480		113.12360	113.12360			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	103.78056		103.78056		103.75790	103.75790			0.00	112,913,249.28	1,088	0.0
I2033	On 05/08/2021	Bond Future	104.87347		104.87347		104.85101	104.85101			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	104.85880		104.85880		104.83677	104.83677			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	106.06681		106.06681		106.04459	106.04459			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	116.93132		116.93132		116.90502	116.90502			0.00	723,571,008.16	6,188	0.0
I2038	On 05/08/2021	Bond Future	116.44025		116.44025		116.41420	116.41420			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	117.78511		117.78511		117.75930	117.75930			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	117.38906		117.38906		117.36303	117.36303			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	105.17018		105.17018		105.14659	105.14659			0.00	1,283,707,217.08	12,206	0.0
I2046	On 05/08/2021	Bond Future	106.27775		106.27775		106.25429	106.25429			0.00	0.00	0	16,718.0
I2046	On 04/11/2021	Bond Future	105.69633		105.69633		105.67321	105.67321			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	106.91396		106.91396		106.89077	106.89077			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	108.74623		108.74623		108.72178	108.72178			0.00	970,342,610.29	8,923	0.0
I2050	On 05/08/2021	Bond Future	108.06553		108.06553		107.93910	107.93910			0.00	2,701,638.25	25	11,209.0
I2050	On 04/11/2021	Bond Future	109.31332		109.31332		109.18607	109.18607			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	108.62421		108.62421		108.49561	108.49561			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	283.65100		283.65100		283.59500	283.59500			0.00	856,626,020.00	302	0.0
IGOV	On 05/08/2021	Index Future	286.63900		286.63900		286.55000	286.55000			0.00	0.00	0	580.0
IGOV	On 04/11/2021	Index Future	289.98000		289.98000		289.89200	289.89200			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	293.32100		293.32100		293.23200	293.23200			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.69500		96.30500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.73500		96.26500		3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.75000		96.25000		3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.80000		96.20000		3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.81500		96.18500		3.82500	96.17500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.87000		96.13000		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.00000		96.00000		4.04000	95.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.20500		95.79500		4.25500	95.74500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.60000		95.40000		4.64000	95.36000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.78000		95.22000		4.83000	95.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.14500		94.85500		5.18500	94.81500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.34500		94.65500		5.39500	94.60500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.29000		118.62308		7.33719	118.39000		7.62	0.00	5,314,195,360.92	44,799	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/08/2021	Bond Future			7.48421		114.56249		7.53427	114.32746		7.16	0.00	24,630,935.35	215	93,293.0
R186	On 04/11/2021	Bond Future			7.66076		115.85841		7.71383	115.62147		6.47	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,874.45000		1.87445		1,986.70000	1.98670	1,874.450	6.48	0.45	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	604.98000		0.60498		650.68000	0.65068	604.980	7.00	0.19	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.86349		111.88430		7.92008	111.64485		6.41	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			322.64775		322.64775		322.59998	322.59998			0.00	853,080,651.00	2,644	0.0
R197	On 05/08/2021	Bond Future			318.06095		318.06095		318.01390	318.01390			0.00	0.00	0	1,760.0
R197	On 04/11/2021	Bond Future			321.73325		321.73325		321.68757	321.68757			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			317.33651		317.33651		317.29073	317.29073			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			231.69301		231.69301		231.64204	231.64204			0.00	1,813,461,189.27	7,827	0.0
R202	On 05/08/2021	Bond Future			229.89201		229.89201		229.84138	229.84138			0.00	0.00	0	9,319.0
R202	On 04/11/2021	Bond Future			232.54586		232.54586		232.49626	232.49626			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			230.92090		230.92090		230.87095	230.87095			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			4.66500		106.78546		4.65108	106.81014		1.18	0.00	2,845,085,010.78	26,643	0.0
R2023	On 05/08/2021	Bond Future			4.75701		107.88309		4.74043	107.90840		1.19	0.00	0.00	0	15,675.0
R2023	On 04/11/2021	Bond Future			4.78931		105.19488		4.76890	105.22115		1.14	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.85841		106.38202		4.83276	106.40870		0.98	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			9.09000		95.71840		9.12235	95.53466		13.37	0.00	5,050,198,502.40	52,761	0.0
R2030	On 05/08/2021	Bond Future			9.27420		92.86990		9.33939	92.51212		12.60	0.00	42,813,023.90	461	111,151.0
R2030	On 05/08/2021	Bond Future	7.70	Call	146.82000		0.14682		127.84000	0.12784	146.820	12.07	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	745.96000		0.74596		669.56000	0.66956	745.960	12.18	0.23	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,189.20000		1.18920		1,080.59000	1.08059	1,189.200	12.34	0.33	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,283.60000		1.28360		1,169.08000	1.16908	1,283.600	12.37	0.35	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,529.66000		1.52966		1,400.60000	1.40060	1,529.660	12.43	0.39	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,853.70000		2.85370		2,658.22000	2.65822	2,853.700	12.73	0.58	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,779.90000		1.77990		1,936.09000	1.93609	1,779.900	12.76	0.40	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1,305.73000		1.30573		1,431.43000	1.43143	1,305.730	13.01	0.32	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	781.18000		0.78118		867.24000	0.86724	781.180	13.50	0.21	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	632.73000		0.63273		706.42000	0.70642	632.730	13.63	0.18	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	15.84000		0.01584		19.33000	0.01933	15.840	13.63	0.01	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.46629		93.92140		9.53429	93.56011		11.52	0.00	0.00	0	0.0

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R2030	On 04/11/2021	Bond Future	8.27	Call	780.32000	0.78032		725.07000	0.72507	780.320	10.99	0.20	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,473.77000	1.47377		1,379.57000	1.37957	1,473.770	11.12	0.32	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,365.74000	2.36574		2,228.27000	2.22827	2,365.740	11.36	0.44	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,352.84000	4.35284		4,148.73000	4.14873	4,352.840	11.80	0.63	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.26	Put	500.03000	0.50003		554.78000	0.55478	500.030	12.46	0.12	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.44	Put	395.54000	0.39554		441.29000	0.44129	395.540	12.46	0.10	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.68082	90.97735		9.75202	90.61213		11.52	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,112.75000	1.11275		1,030.31000	1.03031	1,112.750	10.94	0.23	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,759.01000	1.75901		1,641.45000	1.64145	1,759.010	11.00	0.33	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	4,499.49000	4.49949		4,703.00000	4.70300	4,499.490	11.28	0.56	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,389.94000	3.38994		3,205.71000	3.20571	3,389.940	11.43	0.50	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	3,361.63000	3.36163		3,525.83000	3.52583	3,361.630	11.54	0.46	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	1,569.39000	1.56939		1,657.18000	1.65718	1,569.390	12.42	0.25	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.92376	91.95061		9.99845	91.58132		10.61	0.00	0.00	0	0.0
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			9.89500	90.09086		9.93234	89.86399		16.10	0.00	6,456,902,027.06	71,671	0.0
R2032	On 05/08/2021	Bond Future			10.07473	91.23248		10.15009	90.78805		14.67	0.00	0.00	0	136,787.0
R2032	On 04/11/2021	Bond Future			10.27860	88.11873		10.35704	87.66984		14.20	0.00	0.00	0	21.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,329.02000	1.32902		1,206.42000	1.20642	1,329.020	13.48	0.27	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,338.20000	2.33820		2,122.75000	2.12275	2,338.200	13.88	0.40	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	274.49000	0.27449		306.88000	0.30688	274.490	15.38	0.06	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.49949	89.11343		10.58132	88.65961		13.54	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	1,016.49000	1.01649		929.30000	0.92930	1,016.490	12.81	0.20	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,284.13000	1.28413		1,179.32000	1.17932	1,284.130	12.81	0.23	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,950.76000	1.95076		1,805.34000	1.80534	1,950.760	12.87	0.32	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,027.93000	2.02793		1,877.74000	1.87774	2,027.930	12.90	0.33	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	6,374.06000	6.37406		6,656.36000	6.65636	6,374.060	13.04	0.63	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	5,223.07000	5.22307		5,472.48000	5.47248	5,223.070	13.28	0.56	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	4,579.01000	4.57901		4,804.94000	4.80494	4,579.010	13.43	0.51	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	4,295.49000	4.29549		4,510.35000	4.51035	4,295.490	13.50	0.49	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	4,079.18000	4.07918		4,285.69000	4.28569	4,079.180	13.56	0.47	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	3,746.42000	3.74642		3,940.59000	3.94059	3,746.420	13.66	0.44	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	3,102.02000	3.10202		3,270.12000	3.27012	3,102.020	13.92	0.38	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	2,765.43000	2.76543		2,918.65000	2.91865	2,765.430	14.13	0.35	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.74265	85.92266		10.82817	85.46384		13.09	0.00	0.00	0	0.0
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			10.56500	89.57486		10.61239	89.26570		17.99	0.00	5,836,787,452.46	65,161	0.0
R2035	On 05/08/2021	Bond Future			10.75942	90.66100		10.83479	90.18360		16.52	0.00	0.00	0	91,665.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,085.87000	1.08587		984.64000	0.98464	1,085.870	15.64	0.26	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	2,951.95000	2.95195		3,210.66000	3.21066	2,951.950	16.54	0.48	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	1,552.29000	1.55229		1,721.25000	1.72125	1,552.290	17.39	0.30	0.00	0	100.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/11/2021	Bond Future			10.96848		87.21099		11.04684	86.72875		16.22	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,711.91000		1.71191		1,549.17000	1,549.17	1,711.910	15.28	0.30	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,732.54000		1.73254		1,568.30000	1,568.30	1,732.540	15.29	0.30	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,969.29000		1.96929		1,789.92000	1,789.92	1,969.290	15.43	0.33	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	5,208.75000		5.20875		5,463.36000	5,463.36	5,208.750	15.83	0.57	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,942.07000		2.94207		2,711.88000	2,711.88	2,942.070	15.86	0.43	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,651.98000		3.65198		3,847.78000	3,847.78	3,651.980	16.29	0.45	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	3,328.15000		3.32815		3,510.30000	3,510.30	3,328.150	16.40	0.42	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,196.17000		2.19617		2,324.33000	2,324.33	2,196.170	17.18	0.30	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	258.44000		0.25844		278.27000	0.27827	258.440	17.61	0.05	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.19751		88.19532		11.27924	87.70774		15.23	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,286.72000		1.28672		1,200.12000	1,200.12	1,286.720	14.35	0.22	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,877.65000		1.87765		1,758.80000	1,758.80	1,877.650	14.35	0.29	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,162.11000		2.16211		2,028.85000	2,028.85	2,162.110	14.36	0.32	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	6,445.15000		6.44515		6,757.18000	6,757.18	6,445.150	14.72	0.59	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	5,127.61000		5.12761		5,397.61000	5,397.61	5,127.610	15.05	0.51	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.28	Put	4,383.79000		4.38379		4,630.83000	4,630.83	4,383.790	15.26	0.46	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,088.01000		4.08801		4,322.63000	4,322.63	4,088.010	15.35	0.43	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	3,301.60000		3.30160		3,502.86000	3,502.86	3,301.600	15.71	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	3,013.12000		3.01312		3,201.22000	3,201.22	3,013.120	15.91	0.34	0.00	0	200.0
R2035	On 05/05/2022	Bond Future			11.43854		84.66409		11.52379	84.17119		14.88	0.00	0.00	0	0.0
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			10.78000		85.22837		10.82241	84.95259		19.23	0.00	3,961,073,724.12	46,476	0.0
R2037	On 05/08/2021	Bond Future			10.96471		82.08020		11.04533	81.57090		18.58	0.00	140,685,462.80	1,714	124,445.0
R2037	On 04/11/2021	Bond Future			11.16341		83.00983		11.24711	82.49533		17.33	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,123.45000		5.12345		4,793.57000	4,793.57	5,123.450	17.57	0.60	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	1,720.79000		1.72079		1,828.54000	1,828.54	1,720.790	18.82	0.25	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.38094		79.69248		11.46813	79.17227		17.15	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future			10.88000		87.55431		10.92235	87.25944		19.54	0.00	3,214,468,937.34	36,714	0.0
R2040	On 05/08/2021	Bond Future			11.05864		84.19618		11.13922	83.65121		19.07	0.00	0.00	0	84,408.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,123.40000		3.12340		2,881.72000	2,881.72	3,123.400	18.80	0.52	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,082.28000		5.08228		4,750.22000	4,750.22	5,082.280	19.51	0.67	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	10.21000		0.01021		13.42000	0.01342	10.210	21.03	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.25160		85.14988		11.33529	84.59924		17.96	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.46256		81.60647		11.54976	81.04976		17.51	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future			10.92500		84.25524		10.97725	83.88762		20.52	0.00	3,459,941,430.60	41,065	0.0
R2044	On 05/08/2021	Bond Future			11.10478		80.91959		11.18529	80.36978		20.04	0.00	41,107,151.72	508	60,745.0

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
R2044	On 04/11/2021	Bond Future			11.28950		81.83625		11.37313	81.28072		18.88	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.49118		78.38055		11.57834	77.81887		18.37	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			10.83500		83.57884		10.87708	83.27248		20.85	0.00	7,322,425,751.24	87,611	0.0
R2048	On 05/08/2021	Bond Future			10.99502		84.65983		11.07008	84.12875		19.31	0.00	6,772,786.40	80	172,314.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,193.14000		1.19314		1,084.64000	1.08464	1,193.140	18.06	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,683.88000		1.68388		1,541.54000	1.54154	1,683.880	18.50	0.34	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,914.67000		2.91467		2,700.30000	2.70030	2,914.670	19.17	0.49	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,043.50000		4.04350		3,773.68000	3.77368	4,043.500	19.60	0.59	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.17509		81.20503		11.25312	80.66847		19.26	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.37100		82.12159		11.45238	81.57909		17.64	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			10.49500		69.05948		10.53711	68.82064		21.40	0.00	656,341,297.92	9,504	0.0
R209	On 05/08/2021	Bond Future			10.67385		69.85561		10.73306	69.52831		19.37	0.00	0.00	0	28,121.0
R209	On 04/11/2021	Bond Future			10.85735		67.50506		10.91866	67.17453		18.60	0.00	0.00	0	3,675.0
R209	On 04/11/2021	Bond Future	9.50	Call	911.64000		0.91164		861.55000	0.86155	911.640	17.72	0.20	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,572.68000		4.57268		4,785.69000	4.78569	4,572.680	18.14	0.56	0.00	0	10,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,465.43000		1.46543		1,565.90000	1.56590	1,465.430	20.11	0.24	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.05359		68.26704		11.11722	67.93283		17.86	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			204.19987		204.19987		204.16095	204.16095			0.00	193,581,476.76	948	0.0
R210	On 05/08/2021	Bond Future			206.35025		206.35025		206.31174	206.31174			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			205.99096		205.99096		205.95327	205.95327			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			208.36422		208.36422		208.32621	208.32621			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			172.29782		172.29782		172.27626	172.27626			0.00	500,525,167.10	2,905	0.0
R212	On 05/08/2021	Bond Future			171.80439		171.80439		171.75833	171.75833			0.00	4,295,109.75	25	1,608.0
R212	On 04/11/2021	Bond Future			173.78845		173.78845		173.74291	173.74291			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			9.50500		85.59941		9.54723	85.36230		15.55	0.00	159,557,300.24	1,864	0.0
R213	On 05/08/2021	Bond Future			9.68450		86.62154		9.75453	86.24002		14.01	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.87881		84.07117		9.95166	83.68590		13.38	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
R213	On 03/02/2022	Bond Future			10.09374	85.01995		10.16978	84.63046		12.84	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,027.01000	1.02701		951.37000	0.95137	1,027.010	12.19	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,219.11000	1.21911		1,132.28000	1.13228	1,219.110	12.19	0.24	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,695.32000	1.69532		1,582.86000	1.58286	1,695.320	12.19	0.31	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,804.32000	1.80432		1,686.37000	1.68637	1,804.320	12.19	0.33	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,196.35000	5.19635		5,431.61000	5.43161	5,196.350	12.40	0.59	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	4,641.01000	4.64101		4,860.42000	4.86042	4,641.010	12.52	0.55	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	3,974.92000	3.97492		4,170.43000	4.17043	3,974.920	12.68	0.50	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	3,596.98000	3.59698		3,779.65000	3.77965	3,596.980	12.78	0.47	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	3,548.89000	3.54889		3,729.88000	3.72988	3,548.890	12.79	0.46	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	3,361.43000	3.36143		3,535.71000	3.53571	3,361.430	12.84	0.44	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	2,643.21000	2.64321		2,791.25000	2.79125	2,643.210	13.10	0.37	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	2,520.87000	2.52087		2,662.84000	2.66284	2,520.870	13.16	0.36	0.00	0	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			10.82000	66.27911		10.86207	66.03601		23.23	0.00	545,808,470.85	8,235	0.0
R214	On 05/08/2021	Bond Future			10.98448	67.10705		11.05411	66.71505		21.04	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			11.16398	64.58827		11.23615	64.19225		20.30	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.35880	65.31725		11.43382	64.91685		19.47	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>53,863,146,615.90</b>	<b>541,325</b>	<b>1 151 655.0</b>
<b>Grand Total:</b>													<b>53,863,146,615.90</b>	<b>541,325</b>	<b>1 151 655.0</b>