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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2021

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		90.65000	90.65000		90.64000	90.64000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		802.06200	802.06200		801.83500	801.83500			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		810.65400	810.65400		810.44200	810.44200			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		819.39300	819.39300		819.17100	819.17100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		828.39500	828.39500		827.12000	827.12000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		901.22000	901.22000		902.38700	902.38700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		910.87500	910.87500		912.07300	912.07300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		920.69400	920.69400		921.89700	921.89700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		930.80900	930.80900		916.49000	916.49000			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		785.98700	785.98700		787.51600	787.51600			0.00	0.00	0	308.0
ALBI	On 05/08/2021	Index Future		794.40700	794.40700		795.96900	795.96900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		802.97100	802.97100		804.54200	804.54200			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		811.79200	811.79200		802.01000	802.01000			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 04/02/2021	Bond Future		11.01500	79.38872		11.01500	79.38872			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.26951	76.33243		11.23568	76.51514			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.51412	77.15925		11.47853	77.34562			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.76753	74.20850		11.73058	74.39608			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.03879	75.02449		12.01158	75.15814			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 04/02/2021	Bond Future		11.54000	78.56662		11.54000	78.56662			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		11.81259	74.85002		11.76284	75.15170			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.04464	75.66154		11.99243	75.96813			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.28621	72.21159		12.23178	72.52070			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.53618	73.00600		12.48938	73.26289			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		776.94100	776.94100		778.41700	778.41700			0.00	0.00	0	969.0
GOVI	On 05/08/2021	GOVI		785.26400	785.26400		786.77200	786.77200			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		793.73000	793.73000		795.24600	795.24600			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		802.44900	802.44900		792.75000	792.75000			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		149.38232	149.38232		149.38232	149.38232			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		151.00601	151.00601		151.01532	151.01532			0.00	0.00	0	8,230.0
I2025	On 05/08/2021	Bond Future		151.14883	151.14883		151.16142	151.16142			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.79718	152.79718		152.80848	152.80848			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		152.95543	152.95543		152.85514	152.85514			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 04/02/2021	Bond Future		106.73646	106.73646		106.73646	106.73646			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		106.79952	106.79952		106.84190	106.84190			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		107.98225	107.98225		108.02737	108.02737			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
I2029	On 04/11/2021	Bond Future		108.01057	108.01057		108.05518	108.05518			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		109.22262	109.22262		109.18842	109.18842			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
I2033	On 04/02/2021	Bond Future		101.30919	101.30919		101.30919	101.30919			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future		101.65172	101.65172		101.59957	101.59957			0.00	0.00	0	8,934.0
I2033	On 05/08/2021	Bond Future		102.77729	102.77729		102.72676	102.72676			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		102.67471	102.67471		102.62264	102.62264			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		103.82681	103.82681		103.69894	103.69894			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 04/02/2021	Bond Future		113.94373	113.94373		113.94373	113.94373			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future		116.49686	116.49686		115.87503	115.87503			0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future		116.06653	116.06653		115.44016	115.44016			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		117.33243	117.33243		116.69811	116.69811			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		116.89824	116.89824		116.17133	116.17133			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 04/02/2021	Bond Future		103.49322	103.49322		103.49322	103.49322			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future		102.93286	102.93286		102.75698	102.75698			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future		104.07296	104.07296		103.89717	103.89717			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		103.40224	103.40224		103.22354	103.22354			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		104.56257	104.56257		104.30579	104.30579			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 04/02/2021	Bond Future		105.32657	105.32657		105.32657	105.32657			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future		107.29891	107.29891		106.39722	106.39722			0.00	0.00	0	10,968.0
I2050	On 05/08/2021	Bond Future		106.56085	106.56085		105.65145	105.65145			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		107.72306	107.72306		106.80262	106.80262			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		106.98599	106.98599		105.97724	105.97724			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		279.85200	279.85200		279.10200	279.10200			0.00	0.00	0	974.0
IGOV	On 05/08/2021	Index Future		282.91800	282.91800		282.16600	282.16600			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		286.03500	286.03500		285.27300	285.27300			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		289.24500	289.24500		285.50000	285.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future		3.64500	96.35500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future		3.65500	96.34500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.64000	96.36000		3.63000	96.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.65000	96.35000		3.63000	96.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.64500	96.35500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.66000	96.34000		3.67000	96.33000			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
JIBAR FUTURE	On	15/09/2021			Jibar Tradeable Future	3.71000	96.29000		3.70000	96.30000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	3.90000	96.10000		3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.02000	95.98000		3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.27000	95.73000		4.18500	95.81500			0.00	0.00	0	20,001.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.37500	95.62500		4.27500	95.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	4.57000	95.43000		4.49500	95.50500			0.00	0.00	0	0.0
R186	On	04/02/2021			Bond Future	6.63000	119.97389		6.63000	119.97389		6.22	0.00	0.00	0	0.0
R186	On	06/05/2021			Bond Future	6.76607	121.25132		6.77275	121.21734		6.41	0.00	327,499,815.32	2,701	107,388.0
R186	On	06/05/2021	7.30	Put	Bond Future	591.04000	0.59104		608.72000	0.60872	591.040	6.66	0.24	0.00	0	15,177.0
R186	On	05/08/2021			Bond Future	6.91398	117.28347		6.92056	117.25161		6.35	0.00	0.00	0	0.0
R186	On	04/11/2021			Bond Future	7.07078	118.53536		7.07802	118.50203		5.99	0.00	0.00	0	0.0
R186	On	03/02/2022			Bond Future	7.24192	114.55767		7.26962	114.43682		5.95	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	04/02/2021			Bond Future	319.12776	319.12776		319.12776	319.12776			0.00	0.00	0	0.0
R197	On	06/05/2021			Bond Future	322.25986	322.25986		322.37164	322.37164			0.00	0.00	0	2,121.0
R197	On	05/08/2021			Bond Future	317.83137	317.83137		317.95094	317.95094			0.00	0.00	0	0.0
R197	On	04/11/2021			Bond Future	321.29787	321.29787		321.41572	321.41572			0.00	0.00	0	0.0
R197	On	03/02/2022			Bond Future	316.81187	316.81187		316.69638	316.69638			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	04/02/2021			Bond Future	223.15920	223.15920		223.15920	223.15920			0.00	0.00	0	0.0
R202	On	06/05/2021			Bond Future	226.90670	226.90670		225.42746	225.42746			0.00	0.00	0	8,028.0
R202	On	05/08/2021			Bond Future	225.17160	225.17160		223.68073	223.68073			0.00	0.00	0	0.0
R202	On	04/11/2021			Bond Future	227.62732	227.62732		226.11808	226.11808			0.00	0.00	0	0.0
R202	On	03/02/2022			Bond Future	225.88376	225.88376		224.19256	224.19256			0.00	0.00	0	0.0
R202	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On	04/02/2021			Bond Future	4.61500	109.53672		4.61500	109.53672		1.51	0.00	0.00	0	0.0
R2023	On	06/05/2021			Bond Future	4.71452	106.69773		4.69766	106.72759		1.53	0.00	0.00	0	40,662.0
R2023	On	05/08/2021			Bond Future	4.77668	107.85307		4.75543	107.88550		1.48	0.00	0.00	0	0.0
R2023	On	04/11/2021			Bond Future	4.86530	105.09716		4.84061	105.12889		1.36	0.00	0.00	0	0.0
R2023	On	03/02/2022			Bond Future	4.98319	106.25240		5.02768	106.20624		1.13	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	04/02/2021			Bond Future	8.46500	97.31194		8.46500	97.31194		10.95	0.00	0.00	0	0.0
R2030	On	06/05/2021			Bond Future	8.61999	98.44117		8.60091	98.55384		11.05	0.00	511,992,525.17	5,201	111,658.0
R2030	On	06/05/2021	7.97	Call	Bond Future	709.25000	0.70925		749.22000	0.74922	709.250	10.67	0.24	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	8.77	Call	2,652.11000	2.65211	2,723.66000	2.72366	2,652.110	11.25	0.57	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.00	Put	1,283.62000	1.28362	1,234.45000	1.23445	1,283.620	11.49	0.33	0.00	0	5,000.0		
R2030	On 06/05/2021	Bond Future	9.22	Put	935.05000	0.93505	876.27000	0.87627	935.050	11.77	0.26	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.25	Put	894.58000	0.89458	834.97000	0.83497	894.580	11.81	0.25	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	4,607.94000	4.60794	4,661.35000	4.66135	4,607.940	11.84	0.75	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.35	Put	771.50000	0.77150	714.46000	0.71446	771.500	11.94	0.22	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	272.96000	0.27296	287.15000	0.28715	272.960	12.14	0.10	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	22.40000	0.02240	27.18000	0.02718	22.400	12.14	0.01	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			8.80438	95.50189	8.78407	95.61782		11.06	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	721.27000	0.72127	817.71000	0.81771	721.270	10.44	0.19	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,904.54000	2.90454	2,983.04000	2.98304	2,904.540	11.08	0.51	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	3,416.92000	3.41692	3,503.06000	3.50306	3,416.920	11.18	0.56	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	5,194.41000	5.19441	5,253.15000	5.25315	5,194.410	11.66	0.69	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	594.42000	0.59442	640.48000	0.64048	594.420	12.02	0.14	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	30.22000	0.03022	37.30000	0.03730	30.220	12.02	0.01	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			8.98685	96.52138	8.96581	96.63763		10.27	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,683.77000	1.68377	1,816.15000	1.81615	1,683.770	9.81	0.33	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,821.56000	2.82156	2,978.33000	2.97833	2,821.560	10.14	0.46	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	298.80000	0.29880	348.43000	0.34843	298.800	11.14	0.07	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.18411	93.57850	9.17551	93.62437		10.37	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 04/02/2021	Bond Future			9.33500	95.55740	9.33500	95.55740		12.59	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future			9.51584	92.43954	9.49180	92.59126		13.52	0.00	479,391,454.44	5,186	126,714.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	5,794.47000	5.79447	5,876.62000	5.87662	5,794.470	14.66	0.79	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	6.57000	0.00657	8.50000	0.00850	6.570	14.95	0.00	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			9.70768	93.44110	9.68234	93.59631		13.07	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			9.90607	90.29389	9.87981	90.44996		12.66	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	2,340.65000	2.34065	2,498.89000	2.49889	2,340.650	12.13	0.38	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	3,684.34000	3.68434	3,873.17000	3.87317	3,684.340	12.54	0.50	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	252.72000	0.25272	296.50000	0.29650	252.720	13.75	0.05	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.11548	91.28680	10.09993	91.37635		12.29	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,639.35000	1.63935	0.00000	0.00000	1,639.350	11.54	0.27	9,744,040.95	396	198.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	5,404.27000	5.40427	0.00000	0.00000	5,404.270	12.16	0.54	9,727,806.90	198	198.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	3,652.62000	3.65262	0.00000	0.00000	3,652.620	12.64	0.41	14,762,167.93	396	198.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2035	On 04/02/2021	Bond Future			10.08500	94.97389	10.08500	94.97389		13.82	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future			10.30228	91.31784	10.26807	91.54848		15.38	0.00	731,181,944.88	8,007	104,315.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,989.60000	1.98960	2,031.47000	2.03147	1,989.600	15.15	0.42	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	2,580.60000	2.58060	2,657.06000	2.65706	2,580.600	15.37	0.49	25,604,822.38	570	223.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	3,143.22000	3.14322	3,242.91000	3.24291	3,143.220	15.56	0.55	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	2,079.05000	2.07905	1,961.42000	1.96142	2,079.050	15.77	0.39	0.00	0	500.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/05/2021	Bond Future	10.81	Call	4,843.11000		4.84311	4,952.48000	4.95248	4,843.110	16.23	0.69		0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	1,133.63000		1.13363	1,011.45000	1.01145	1,133.630	16.70	0.24		0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	6,454.10000		6.45410	6,568.07000	6.56807	6,454.100	16.91	0.78		0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	796.95000		0.79695	708.50000	0.70850	796.950	17.11	0.18	18,922,130.55		1,140	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	551.54000		0.55154	525.70000	0.52570	551.540	17.11	0.14		0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	241.67000		0.24167	253.90000	0.25390	241.670	17.11	0.07	3,565,495.10		570	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	52.83000		0.05283	58.23000	0.05823	52.830	17.11	0.02		0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	38.69000		0.03869	43.10000	0.04310	38.690	17.11	0.01		0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.50415		92.30668	10.46824	92.54181		14.93	0.00		0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	2,403.46000		2.40346	2,518.50000	2.51850	2,403.460	14.44	0.39		0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,103.03000		3.10303	3,041.60000	3.04160	3,103.030	15.19	0.41		0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	1,905.91000		1.90591	1,838.05000	1.83805	1,905.910	16.09	0.28		0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.71192		88.81788	10.67470	89.05462		14.48	0.00		0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,669.45000		2.66945	2,833.91000	2.83391	2,669.450	13.88	0.38		0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,963.88000		2.96388	3,136.27000	3.13627	2,963.880	14.00	0.41		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	4,120.48000		4.12048	4,325.28000	4.32528	4,120.480	14.37	0.50		0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,410.22000		3.41022	3,398.96000	3.39896	3,410.220	14.79	0.39		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,170.53000		2.17053	2,144.42000	2.14442	2,170.530	15.74	0.27		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	282.86000		0.28286	316.58000	0.31658	282.860	15.74	0.05		0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.93420		89.79437	10.90621	89.96692		14.10	0.00		0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,915.42000		1.91542	0.00000	0.00000	1,915.420	13.27	0.28	34,093,011.44		1,366	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	5,923.38000		5.92338	0.00000	0.00000	5,923.380	13.83	0.53	32,373,676.16		683	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	3,815.13000		3.81513	0.00000	0.00000	3,815.130	14.42	0.39	47,345,966.00		1,366	683.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000					0.00	0	0.0
R2037	On 04/02/2021	Bond Future			10.35500		85.86294	10.35500	85.86294		15.64	0.00		0.00	0	0.0
R2037	On 06/05/2021	Bond Future			10.56862		86.62374	10.52910	86.88853		16.57	0.00	449,750,458.08		5,192	130,087.0
R2037	On 05/08/2021	Bond Future			10.77370		83.30616	10.73228	83.57563		16.89	0.00		0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.97351		84.19566	10.93061	84.46717		15.59	0.00		0.00	0	0.0
R2037	On 03/02/2022	Bond Future			11.18717		80.86718	11.15271	81.07881		15.96	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	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000					0.00	0	0.0
R2040	On 04/02/2021	Bond Future			10.50000		87.98176	10.50000	87.98176		15.51	0.00		0.00	0	0.0
R2040	On 06/05/2021	Bond Future			10.70963		88.75714	10.66487	89.07763		16.97	0.00	301,508,004.58		3,397	79,650.0
R2040	On 06/05/2021	Bond Future	10.83	Call	3,434.30000		3.43430	3,622.53000	3.62253	3,434.300	17.09	0.56		0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	6,928.44000		6.92844	7,156.00000	7.15600	6,928.440	18.60	0.78		0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	45.27000		0.04527	46.92000	0.04692	45.270	19.00	0.01		0.00	0	300.0
R2040	On 05/08/2021	Bond Future			10.91059		85.21234	10.86371	85.53818		17.41	0.00		0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,722.95000		4.72295	4,845.04000	4.84504	4,722.950	17.77	0.56		0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,805.30000		6.80530	6,907.30000	6.90730	6,805.300	18.66	0.68		0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	56.26000		0.05626	59.01000	0.05901	56.260	19.07	0.01		0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.10596		86.12220	11.05737	86.45063		16.00	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
R2040	On 03/02/2022	Bond Future			11.31467		82.56470		11.27385	82.83234		16.45	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 04/02/2021	Bond Future			10.57000		84.60900		10.57000	84.60900		16.25	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future			10.79261		85.19928		10.73737	85.59860		17.87	0.00	86,903,265.60	1,020	60,986.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,690.35000		2.69035	2,882.36000	2.88236	2,690.350		17.79	0.48	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,113.41000		2.11341	1,957.22000	1.95722	2,113.410		18.46	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	5,433.88000		5.43388	5,690.33000	5.69033	5,433.880		19.02	0.70	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,489.70000		1.48970	1,350.74000	1.35074	1,489.700		19.15	0.28	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	937.48000		0.93748	846.76000	0.84676	937.480		20.01	0.19	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	303.49000		0.30349	295.89000	0.29589	303.490		20.01	0.08	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			10.98618		81.74118	10.92839	82.14663			18.34	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.17406		82.61399	11.11412	83.02288			16.84	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.37454		79.14303	11.32140	79.49457			17.32	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 04/02/2021	Bond Future			10.49500		88.32303	10.49500	88.32303			15.57	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			10.70063		84.57077	10.65060	84.94550			18.15	0.00	3,382,830.80	40	126,201.0
R2048	On 05/08/2021	Bond Future			10.87988		85.48662	10.82756	85.86724			17.70	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.06287		81.98803	11.00856	82.37186			17.13	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.25749		82.88955	11.20988	83.21563			16.72	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
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			10.02500		73.16112	10.02500	73.16112			17.25	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.21693		70.66710	10.18253	70.86973			18.17	0.00	85,224,522.60	1,206	26,585.0
R209	On 06/05/2021	Bond Future	9.50	Call	884.02000		0.88402	0.00000	0.00000	884.020		17.26	0.25	77,838,483.64	4,300	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,347.46000		1.34746	1,450.72000	1.45072	1,347.460		17.59	0.34	52,525,653.92	2,150	6,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,637.48000		2.63748	2,782.68000	2.78268	2,637.480		18.17	0.53	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,952.28000		2.95228	3,101.62000	3.10162	2,952.280		18.29	0.57	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,616.67000		1.61667	1,566.87000	1.56687	1,616.670		18.65	0.35	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	997.99000		0.99799	950.56000	0.95056	997.990		19.42	0.24	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	737.90000		0.73790	697.88000	0.69788	737.900		19.97	0.18	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	427.20000		0.42720	438.92000	0.43892	427.200		19.97	0.12	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	135.65000		0.13565	143.70000	0.14370	135.650		19.97	0.05	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.39417		71.43275	10.35826	71.63905			17.50	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.57545		69.05538	10.53835	69.26322			17.00	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,556.94000		1.55694	1,756.78000	1.75678	1,556.940		15.95	0.28	0.00	0	3,750.0



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/11/2021	Bond Future	10.50	Put	4,267.01000		4.26701	4,205.27000	4.20527	4,267.010		17.00	0.49	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,469.83000		1.46983	1,543.10000	1.54310	1,469.830		18.46	0.22	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.76480		69.81472	10.73586	69.97265			16.47	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 04/02/2021	Bond Future			198.00119		198.00119	198.00119	198.00119				0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			197.61548		197.61548	197.55776	197.55776				0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			199.80418		199.80418	199.74993	199.74993				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			199.24568		199.24568	199.18888	199.18888				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			201.48158		201.48158	201.27774	201.27774				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 04/02/2021	Bond Future			170.26091		170.26091	170.26091	170.26091				0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			171.99938		171.99938	171.99155	171.99155				0.00	0.00	0	3,425.0
R212	On 05/08/2021	Bond Future			171.57385		171.57385	171.56951	171.56951				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.44507		173.44507	173.43904	173.43904				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 04/02/2021	Bond Future			8.94500		90.40341	8.94500	90.40341			12.41	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			9.09716		87.93471	9.07825	88.04501			12.95	0.00	6,507,168.54	74	9,159.0
R213	On 05/08/2021	Bond Future			9.27705		88.88691	9.25703	89.00025			12.45	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	3,297.70000		3.29770	3,380.79000	3.38079	3,297.700		12.51	0.54	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	1,424.00000		1.42400	1,358.95000	1.35895	1,424.000		13.38	0.27	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	687.29000		0.68729	737.65000	0.73765	687.290		13.52	0.15	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.46457		86.30671	9.44388	86.42040			12.06	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.66614		87.25546	9.65666	87.30591			11.69	0.00	0.00	0	0.0
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 04/02/2021	Bond Future			10.42000		70.18814	10.42000	70.18814			18.71	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			10.63381		67.37258	10.58390	67.67064			19.97	0.00	0.00	0	12,697.0
R214	On 05/08/2021	Bond Future			10.81071		68.10217	10.75868	68.40487			19.22	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			10.99125		65.55229	10.93740	65.85758			18.72	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.18278		66.27296	11.13575	66.53223			18.11	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

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/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>3,309,845,244.97</b>	<b>45,159</b>	<b>1 197 624.0</b>
<b>Grand Total:</b>											<b>3,309,845,244.97</b>	<b>45,159</b>	<b>1 197 624.0</b>