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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/04/2021

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	785.98000		785.98000		787.39800	787.39800			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	794.51900		794.51900		795.95700	795.95700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	803.58900		803.58900		805.04600	805.04600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	813.09900		813.09900		814.57500	814.57500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	875.42400		875.42400		877.03500	877.03500			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	884.93500		884.93500		886.56800	886.56800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	895.03700		895.03700		896.69100	896.69100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	905.63000		905.63000		907.30500	907.30500			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	770.76700		770.76700		772.48000	772.48000			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	779.14100		779.14100		780.87600	780.87600			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	788.03500		788.03500		789.79300	789.79300			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		797.36200	797.36200	799.14100	799.14100			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		11.48490	75.18365	11.45001	75.36805			0.00	0.00	0	0.0
ES33		On 05/08/2021	Bond Future		11.73292	76.02779	11.69637	76.21510			0.00	0.00	0	350.0
ES33		On 04/11/2021	Bond Future		11.98279	73.12897	11.94460	73.31885			0.00	0.00	0	0.0
ES33		On 03/02/2022	Bond Future		12.24712	74.01264	12.20718	74.20507			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		11.93771	74.10027	11.89240	74.37031			0.00	0.00	0	0.0
ES42		On 05/08/2021	Bond Future		12.17032	74.93228	12.12287	75.20617			0.00	0.00	0	4,779.0
ES42		On 04/11/2021	Bond Future		12.40608	71.53864	12.35643	71.81608			0.00	0.00	0	0.0
ES42		On 03/02/2022	Bond Future		12.64707	72.40355	12.59513	72.68465			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		761.54600	761.54600	763.19300	763.19300			0.00	2,147,559,720.00	282	73.0
GOVI		On 05/08/2021	GOVI		769.81900	769.81900	771.48900	771.48900			0.00	2,155,493,200.00	280	913.0
GOVI		On 04/11/2021	GOVI		778.60700	778.60700	780.29800	780.29800			0.00	0.00	0	0.0
GOVI		On 03/02/2022	GOVI		787.82200	787.82200	789.53400	789.53400			0.00	0.00	0	0.0
I2025		On 06/05/2021	Bond Future		152.24816	152.24816	152.28590	152.28590			0.00	0.00	0	4,993.0
I2025		On 05/08/2021	Bond Future		152.43141	152.43141	152.47137	152.47137			0.00	0.00	0	1,347.0
I2025		On 04/11/2021	Bond Future		154.19012	154.19012	154.23128	154.23128			0.00	0.00	0	0.0
I2025		On 03/02/2022	Bond Future		154.49832	154.49832	154.54054	154.54054			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		111.35626	111.35626	111.33780	111.33780			0.00	4,231,537.88	38	1,740.0
I2029		On 05/08/2021	Bond Future		112.60652	112.60652	112.58919	112.58919			0.00	0.00	0	2,601.0
I2029		On 04/11/2021	Bond Future		112.75843	112.75843	112.74137	112.74137			0.00	0.00	0	0.0
I2029		On 03/02/2022	Bond Future		114.11974	114.11974	114.10296	114.10296			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		104.80700	104.80700		105.64986	105.64986			0.00	0.00	0	1,349.0
I2033	On 05/08/2021	Bond Future		105.98377	105.98377		106.83732	106.83732			0.00	0.00	0	9,047.0
I2033	On 04/11/2021	Bond Future		105.98504	105.98504		106.84888	106.84888			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		107.26454	107.26454		108.13923	108.13923			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		119.12543	119.12543		119.09901	119.09901			0.00	0.00	0	7,851.0
I2038	On 05/08/2021	Bond Future		118.74608	118.74608		118.72065	118.72065			0.00	25,055,422.88	211	4,949.0
I2038	On 04/11/2021	Bond Future		120.11624	120.11624		120.09120	120.09120			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		119.81908	119.81908		119.79409	119.79409			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		108.92859	108.92859		108.90504	108.90504			0.00	0.00	0	14,973.0
I2046	On 05/08/2021	Bond Future		110.15174	110.15174		110.12901	110.12901			0.00	0.00	0	13,135.0
I2046	On 04/11/2021	Bond Future		109.61988	109.61988		109.59748	109.59748			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		110.94347	110.94347		110.92133	110.92133			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		112.08281	112.08281		112.26935	112.26935			0.00	0.00	0	10,994.0
I2050	On 05/08/2021	Bond Future		111.41874	111.41874		111.60867	111.60867			0.00	0.00	0	9,170.0
I2050	On 04/11/2021	Bond Future		112.70429	112.70429		112.89691	112.89691			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		112.12240	112.12240		112.31788	112.31788			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		287.53200	287.53200		287.74200	287.74200			0.00	408,295,440.00	142	755.0
IGOV	On 05/08/2021	Index Future		290.72700	290.72700		290.94100	290.94100			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		294.11700	294.11700		294.33400	294.33400			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		297.66700	297.66700		297.88800	297.88800			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.68500	96.31500		3.69000	96.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.69500	96.30500		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		3.73000	96.27000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.73500	96.26500		3.74500	96.25500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future		3.80000	96.20000		3.88500	96.11500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		3.91000	96.09000		3.92000	96.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.05500	95.94500		4.07500	95.92500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.42000	95.58000		4.48000	95.52000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.59000	95.41000		4.55000	95.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		4.93000	95.07000		4.94000	95.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.11500	94.88500		5.10500	94.89500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.27125	118.71585		7.22984	118.92108		7.91	0.00	0.00	0	84,252.0

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	666.00000		0.66600	600.22000	0.60022	666.000		7.93	0.47	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	198.61000		0.19861	178.85000	0.17885	198.610		8.06	0.19	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,811.66000		1.81166	1,997.13000	1.99713	1,811.660		8.06	0.81	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.44708		114.73721	7.40279	114.94607			7.61	0.00	0.00	0	40,302.0
R186	On 04/11/2021	Bond Future			7.62154		116.03392	7.57431	116.24573			6.93	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.80673		112.12513	7.75624	112.33990			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			322.22483		322.22483	322.20034	322.20034				0.00	2,255,573.81	7	2,744.0
R197	On 05/08/2021	Bond Future			317.85985		317.85985	317.83886	317.83886				0.00	2,225,018.95	7	970.0
R197	On 04/11/2021	Bond Future			321.52726		321.52726	321.50763	321.50763				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			317.33008		317.33008	317.31148	317.31148				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			235.51518		235.51518	235.46600	235.46600				0.00	0.00	0	7,836.0
R202	On 05/08/2021	Bond Future			233.91943		233.91943	233.87231	233.87231				0.00	0.00	0	9,202.0
R202	On 04/11/2021	Bond Future			236.61827		236.61827	236.57166	236.57166				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			235.18348		235.18348	235.13753	235.13753				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			4.67597		106.76602	4.80568	106.53649			1.36	0.00	0.00	0	30,418.0
R2023	On 05/08/2021	Bond Future			4.72110		107.93792	4.87243	107.70711			1.31	0.00	0.00	0	3,370.0
R2023	On 04/11/2021	Bond Future			4.74737		105.24887	4.92847	105.01602			1.28	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.74965		106.49521	4.97584	106.26002			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			9.13448		95.46589	9.11384	95.58295			13.73	0.00	190,931,780.00	2,000	94,695.0
R2030	On 06/05/2021	Bond Future	7.97	Call	2.50000		0.00250	4.05000	0.00405	2.500		13.11	0.00	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	300.39000		0.30039	352.94000	0.35294	300.390		13.59	0.21	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	1,833.62000		1.83362	1,785.64000	1.78564	1,833.620		13.67	0.69	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,638.69000		1.63869	1,597.01000	1.59701	1,638.690		13.70	0.65	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,456.34000		1.45634	1,420.78000	1.42078	1,456.340		13.73	0.61	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	809.64000		0.80964	796.78000	0.79678	809.640		13.89	0.42	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,461.50000		1.46150	1,569.56000	1.56956	1,461.500		13.93	0.62	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	62.34000		0.06234	66.62000	0.06662	62.340		14.75	0.05	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	0.09000		0.00009	0.13000	0.00013	0.090		14.86	0.00	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.34004		92.50856	9.31824	92.62800			13.25	0.00	444,041,088.00	4,800	64,569.0
R2030	On 05/08/2021	Bond Future	7.70	Call	218.14000		0.21814	232.26000	0.23226	218.140		12.68	0.08	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	884.79000		0.88479	0.00000	0.00000	884.790		12.80	0.24	112,937,905.45	5,000	5,000.0

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R2030	On 05/08/2021	Bond Future	8.78	Call	1,337.18000	1.33718	1,387.98000	1.38798	1,337.180	12.97	0.33	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.83	Call	1,431.81000	1.43181	1,484.77000	1.48477	1,431.810	13.00	0.34	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	1,676.16000	1.67616	1,734.30000	1.73430	1,676.160	13.08	0.38	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	2,951.04000	2.95104	3,029.67000	3.02967	2,951.040	13.39	0.55	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.50	Put	2,230.90000	2.23090	0.00000	0.00000	2,230.900	13.42	0.43	201,108,319.52	5,000	5,000.0		
R2030	On 05/08/2021	Bond Future	9.75	Put	1,713.98000	1.71398	1,683.68000	1.68368	1,713.980	13.68	0.36	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.15	Put	1,111.13000	1.11113	1,091.79000	1.09179	1,111.130	14.18	0.25	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	931.79000	0.93179	915.69000	0.91569	931.790	14.32	0.22	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	45.33000	0.04533	44.72000	0.04472	45.330	14.32	0.02	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.53536	93.55444	9.51249	93.67573		12.24	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	919.76000	0.91976	951.59000	0.95159	919.760	11.69	0.21	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,630.11000	1.63011	1,677.05000	1.67705	1,630.110	11.83	0.32	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,511.67000	2.51167	2,572.75000	2.57275	2,511.670	12.08	0.43	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,429.35000	4.42935	4,511.63000	4.51163	4,429.350	12.53	0.61	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	724.13000	0.72413	711.59000	0.71159	724.130	13.19	0.15	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	591.24000	0.59124	580.83000	0.58083	591.240	13.19	0.13	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.74303	90.65814	9.71900	90.78127		11.18	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,011.96000	1.01196	1,043.47000	1.04347	1,011.960	10.55	0.22	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	4,658.28000	4.65828	4,594.23000	4.59423	4,658.280	10.93	0.57	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	3,492.38000	3.49238	3,440.85000	3.44085	3,492.380	11.20	0.47	0.00	0	101.0		
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			9.92940	89.88183	9.89366	90.09902		16.49	0.00	0.00	0	76,871.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	2,728.35000	2.72835	2,931.72000	2.93172	2,728.350	16.85	0.80	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			10.13642	90.86844	10.09900	91.08902		15.32	0.00	0.00	0	89,871.0		
R2032	On 04/11/2021	Bond Future			10.34307	87.74956	10.30398	87.97315		14.94	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,487.06000	1.48706	1,558.05000	1.55805	1,487.060	14.20	0.28	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,498.14000	2.49814	2,597.34000	2.59734	2,498.140	14.61	0.40	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	419.31000	0.41931	404.84000	0.40484	419.310	16.13	0.08	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.55790	88.78917	10.51706	89.01572		13.09	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	928.58000	0.92858	975.54000	0.97554	928.580	12.37	0.18	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,180.60000	1.18060	1,236.84000	1.23684	1,180.600	12.37	0.22	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,813.76000	1.81376	1,890.25000	1.89025	1,813.760	12.43	0.31	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	6,542.89000	6.54289	6,404.77000	6.40477	6,542.890	12.60	0.64	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	5,370.48000	5.37048	5,249.59000	5.24959	5,370.480	12.84	0.57	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	4,710.85000	4.71085	4,600.69000	4.60069	4,710.850	12.99	0.52	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	4,419.53000	4.41953	4,314.39000	4.31439	4,419.530	13.06	0.50	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	3,854.93000	3.85493	3,759.97000	3.75997	3,854.930	13.20	0.46	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	3,188.59000	3.18859	3,106.88000	3.10688	3,188.590	13.44	0.40	0.00	0	400.0		
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			10.58998	89.41170	10.55937	89.61170		18.40	0.00	0.00	0	89,074.0		

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	10.05	Call	200.11000	0.20011		252.93000	0.25293	200.110	17.77	0.13	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	438.87000	0.43887		525.15000	0.52515	438.870	18.08	0.24	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	755.67000	0.75567		872.03000	0.87203	755.670	18.28	0.36	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	1,426.29000	1.42629		1,369.13000	1.36913	1,426.290	18.46	0.53	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,133.41000	2.13341		2,311.17000	2.31117	2,133.410	18.81	0.67	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	343.52000	0.34352		338.62000	0.33862	343.520	19.25	0.18	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	3,791.88000	3.79188		3,990.69000	3.99069	3,791.880	19.46	0.86	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	136.45000	0.13645		138.45000	0.13845	136.450	19.80	0.08	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	56.12000	0.05612		58.80000	0.05880	56.120	20.17	0.04	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	5.32000	0.00532		6.11000	0.00611	5.320	20.17	0.00	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	0.04000	0.00004		0.06000	0.00006	0.040	20.17	0.00	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	0.01000	0.00001		0.02000	0.00002	0.010	20.17	0.00	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.80164	90.39311		10.76959	90.59636		17.13	0.00	0.00	0	40,509.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,281.70000	1.28170		1,351.43000	1.35143	1,281.700	16.23	0.28	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,421.29000	3.42129		3,338.21000	3.33821	3,421.290	17.15	0.49	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	1,948.00000	1.94800		1,897.76000	1.89776	1,948.000	18.01	0.32	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.01267	86.93855		10.97923	87.14460		16.91	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,905.20000	1.90520		0.00000	0.00000	1,905.200	15.96	0.31	18,913,244.77	700	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,926.22000	1.92622		2,000.62000	2.00062	1,926.220	15.97	0.31	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,166.59000	2.16659		2,246.77000	2.24677	2,166.590	16.11	0.34	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	5,681.55000	5.68155		0.00000	0.00000	5,681.550	16.52	0.57	17,458,145.13	350	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,141.97000	3.14197		3,242.49000	3.24249	3,141.970	16.55	0.43	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,101.17000	4.10117		4,018.11000	4.01811	4,101.170	16.99	0.46	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	3,768.67000	3.76867		0.00000	0.00000	3,768.670	17.10	0.43	26,435,835.35	700	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,581.70000	2.58170		2,526.12000	2.52612	2,581.700	17.88	0.32	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	379.25000	0.37925		369.02000	0.36902	379.250	18.31	0.07	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.23546	87.96841		11.20053	88.17723		14.78	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,238.95000	1.23895		1,289.40000	1.28940	1,238.950	14.00	0.21	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,813.56000	1.81356		1,880.09000	1.88009	1,813.560	14.00	0.28	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.65	Put	6,569.84000	6.56984		6,452.94000	6.45294	6,569.840	14.32	0.60	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	5,224.96000	5.22496		5,125.66000	5.12566	5,224.960	14.62	0.52	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,162.27000	4.16227		4,078.62000	4.07862	4,162.270	14.89	0.44	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	3,351.09000	3.35109		3,280.94000	3.28094	3,351.090	15.20	0.38	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			10.79028	85.16139		10.75468	85.39367		19.66	0.00	0.00	0	72,473.0
R2037	On 05/08/2021	Bond Future			11.00254	81.84062		10.96530	82.07645		19.26	0.00	0.00	0	96,119.0
R2037	On 04/11/2021	Bond Future			11.20297	82.76604		11.16420	83.00495		18.07	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,305.42000	5.30542		5,458.13000	5.45813	5,305.420	18.32	0.59	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	2,061.23000	2.06123		2,008.49000	2.00849	2,061.230	19.56	0.27	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.41446	79.49188		11.37402	79.73399		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

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 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			10.93473		87.17355		10.89904	87.42154		20.06	0.00	0.00	0	53,355.0
R2040	On 06/05/2021	Bond Future	10.83	Call	1,020.46000		1.02046		1,175.92000	1.17592	1,020.460	19.81	0.42	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,481.69000		4.48169		4,726.70000	4.72670	4,481.690	21.16	0.89	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			11.14319		83.62451		11.10585	83.87621		19.72	0.00	0.00	0	52,571.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,246.08000		3.24608		3,388.45000	3.38845	3,246.080	19.79	0.49	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,121.03000		5.12103		5,298.81000	5.29881	5,121.030	20.65	0.64	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	29.68000		0.02968		28.60000	0.02860	29.680	21.69	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.33974		84.57013		11.30084	84.82520		18.64	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.54702		81.06716		11.50644	81.32557		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			10.98351		83.84377		10.94260	84.13110		21.04	0.00	0.00	0	57,059.0
R2044	On 06/05/2021	Bond Future	10.70	Call	581.40000		0.58140		709.18000	0.70918	581.400	20.54	0.28	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,015.02000		1.01502		951.03000	0.95103	1,015.020	21.20	0.40	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,989.30000		2.98930		3,249.87000	3.24987	2,989.300	21.67	0.77	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	418.78000		0.41878		397.05000	0.39705	418.780	21.78	0.20	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	111.86000		0.11186		109.79000	0.10979	111.860	22.74	0.07	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	4.41000		0.00441		4.84000	0.00484	4.410	23.26	0.00	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.18329		80.38337		11.14050	80.67487		20.68	0.00	0.00	0	21,606.0
R2044	On 04/11/2021	Bond Future			11.37137		81.29235		11.32681	81.58760		19.56	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.56947		77.87571		11.52300	78.17470		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			10.89129		83.16949		10.85004	83.46912		21.41	0.00	249,508,470.00	3,000	120,721.0
R2048	On 06/05/2021	Bond Future	10.90	Call	1,438.35000		1.43835		1,647.08000	1.64708	1,438.350	21.66	0.52	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	3,859.44000		3.85944		4,143.92000	4.14392	3,859.440	22.81	0.84	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.07667		84.08242		11.03358	84.38624		19.96	0.00	252,247,260.00	3,000	124,794.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,320.86000		1.32086		1,418.09000	1.41809	1,320.860	18.71	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,806.13000		1.80613		1,924.88000	1.92488	1,806.130	19.14	0.33	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,995.82000		2.99582		3,156.27000	3.15627	2,995.820	19.82	0.47	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,066.46000		4.06646		4,255.41000	4.25541	4,066.460	20.24	0.56	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.26027		80.61962		11.21536	80.92732		19.94	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.45305		81.57465		11.40617	81.88632		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			10.52659		68.88020		10.49045	69.08535		21.94	0.00	578,593,680.00	8,400	14,912.0
R209	On 06/05/2021	Bond Future	9.50	Call	19.19000		0.01919		29.13000	0.02913	19.190	20.94	0.02	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	73.70000		0.07370		101.12000	0.10112	73.700	21.10	0.06	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	551.21000		0.55121		653.15000	0.65315	551.210	21.69	0.30	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	743.91000		0.74391		863.51000	0.86351	743.910	21.79	0.37	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	987.82000		0.98782		941.88000	0.94188	987.820	22.06	0.44	0.00	0	2,750.0



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 06/05/2021	Bond Future	11.00	Put	318.95000		0.31895	310.07000	0.31007	318.950	22.68	0.19	0.00	0	3,500.0	
R209	On 06/05/2021	Bond Future	11.25	Put	140.54000		0.14054	139.78000	0.13978	140.540	23.19	0.09	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	37.47000		0.03747	38.98000	0.03898	37.470	23.74	0.03	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	1.35000		0.00135	1.60000	0.00160	1.350	23.74	0.00	0.00	0	8,350.0	
R209	On 05/08/2021	Bond Future			10.71349	69.63624		10.67586	69.84446		20.33	0.00	584,944,416.00	8,400	10,466.0	
R209	On 04/11/2021	Bond Future			10.89859	67.28247		10.85950	67.49343		19.70	0.00	0.00	0	3,675.0	
R209	On 04/11/2021	Bond Future	9.50	Call	1,107.45000	1.10745		1,162.19000	1.16219	1,107.450	18.77	0.22	0.00	0	4,750.0	
R209	On 04/11/2021	Bond Future	10.50	Put	5,085.11000	5.08511		4,977.35000	4.97735	5,085.110	19.47	0.56	0.00	0	9,000.0	
R209	On 04/11/2021	Bond Future	12.00	Put	1,815.24000	1.81524		1,769.01000	1.76901	1,815.240	21.24	0.26	0.00	0	6,500.0	
R209	On 03/02/2022	Bond Future			11.08922	68.07960		11.04862	68.29324		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			205.56680	205.56680		205.53527	205.53527			0.00	0.00	0	981.0	
R210	On 05/08/2021	Bond Future			207.87494	207.87494		207.84530	207.84530			0.00	0.00	0	1,434.0	
R210	On 04/11/2021	Bond Future			207.54044	207.54044		207.51146	207.51146			0.00	0.00	0	0.0	
R210	On 03/02/2022	Bond Future			210.04626	210.04626		210.01783	210.01783			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			172.02999	172.02999		172.07636	172.07636			0.00	0.00	0	3,405.0	
R212	On 05/08/2021	Bond Future			171.63612	171.63612		171.68499	171.68499			0.00	0.00	0	250.0	
R212	On 04/11/2021	Bond Future			173.61653	173.61653		173.66685	173.66685			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			9.55805	85.30168		9.53217	85.44676		15.97	0.00	0.00	0	9,521.0	
R213	On 05/08/2021	Bond Future			9.75490	86.23801		9.72775	86.38565		14.78	0.00	0.00	0	744.0	
R213	On 04/11/2021	Bond Future			9.95239	83.68206		9.92402	83.83180		14.24	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future			10.16143	84.67312		10.13175	84.82496		12.47	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	8.63	Call	930.36000	0.93036		965.21000	0.96521	930.360	11.77	0.20	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	1,110.07000	1.11007		1,149.77000	1.14977	1,110.070	11.77	0.23	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.22	Call	1,662.33000	1.66233		1,715.25000	1.71525	1,662.330	11.77	0.31	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	5,379.86000	5.37986		5,293.85000	5.29385	5,379.860	12.01	0.61	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	4,814.41000	4.81441		4,734.87000	4.73487	4,814.410	12.14	0.57	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	4,133.45000	4.13345		4,062.35000	4.06235	4,133.450	12.31	0.51	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	3,744.76000	3.74476		3,678.75000	3.67875	3,744.760	12.41	0.48	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.25	Put	3,502.24000	3.50224		3,439.54000	3.43954	3,502.240	12.47	0.46	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	2,761.95000	2.76195		2,710.15000	2.71015	2,761.950	12.73	0.39	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	

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/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	10.86112	66.04148		10.81484	66.30903		23.83	0.00	33,020,740.00	500	15,718.0
R214	On 05/08/2021	Bond Future	11.04495	66.76640		10.99676	67.03764		22.06	0.00	33,383,200.00	500	2,264.0
R214	On 04/11/2021	Bond Future	11.22693	64.24262		11.17686	64.51730		21.48	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future	11.41750	65.00361		11.36541	65.28181		18.82	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>7,488,639,997.74</b>	<b>43,317</b>	<b>1 587 661.0</b>
<b>Grand Total:</b>											<b>7,488,639,997.74</b>	<b>43,317</b>	<b>1 587 661.0</b>