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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2021

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000		90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future	792.01300		792.01300		791.15600	791.15600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	800.95500		800.95500		800.11200	800.11200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	810.33800		810.33800		809.49000	809.49000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	820.00800		820.00800		819.15400	819.15400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	890.36700		890.36700		887.90500	887.90500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	900.41900		900.41900		897.95500	897.95500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	910.96700		910.96700		908.48100	908.48100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	921.83800		921.83800		919.32700	919.32700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	783.36700		783.36700		782.04900	782.04900			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	792.21100		792.21100		790.90200	790.90200			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	801.49100		801.49100		800.17200	800.17200			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 05/05/2022	Index Future		811.05600	811.05600		809.72500	809.72500			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 05/08/2021	Bond Future		11.55942	76.92298		11.58751	76.77700			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.80357	74.02618		11.83243	73.88065			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.06169	74.91228		12.09172	74.76551			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.32462	72.04716		12.35592	71.89884			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 05/08/2021	Bond Future		12.07281	75.49702		12.08527	75.42444			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.30567	72.10161		12.31832	72.03028			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.54365	72.96514		12.55677	72.89348			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.79483	69.59569		12.80853	69.52334			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 05/08/2021	GOVI		773.87100	773.87100		772.53600	772.53600			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI		782.60800	782.60800		781.28100	781.28100			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		791.77500	791.77500		790.43900	790.43900			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		801.22500	801.22500		799.87600	799.87600			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		152.51584	152.51584		152.41581	152.41581			0.00	0.00	0	5,368.0
I2025	On 04/11/2021	Bond Future		154.25850	154.25850		154.16158	154.16158			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.54495	154.54495		154.44806	154.44806			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		156.42640	156.42640		156.32888	156.32888			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 05/08/2021	Bond Future		112.45387	112.45387		112.43720	112.43720			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		112.58767	112.58767		112.57401	112.57401			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		113.93425	113.93425		113.92123	113.92123			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		114.14577	114.14577		114.13301	114.13301			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 05/08/2021	Bond Future	105.02707	105.02707	105.00908	105.00908					0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	105.00172	105.00172	104.98635	104.98635					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	106.25745	106.25745	106.24271	106.24271					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	106.29501	106.29501	106.28058	106.28058					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 05/08/2021	Bond Future	117.44436	117.44436	116.56557	116.56557					0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	118.78650	118.78650	117.90078	117.90078					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	118.45396	118.45396	117.55874	117.55874					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	119.89635	119.89635	118.99060	118.99060					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 05/08/2021	Bond Future	106.91082	106.91082	106.52946	106.52946					0.00	0.00	0	16,718.0
I2046	On 04/11/2021	Bond Future	106.32386	106.32386	105.94121	105.94121					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	107.59571	107.59571	107.20916	107.20916					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	107.05876	107.05876	106.66790	106.66790					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 05/08/2021	Bond Future	109.58408	109.58408	107.71452	107.71452					0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	110.83616	110.83616	108.94830	108.94830					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	110.21279	110.21279	108.30338	108.30338					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.55469	111.55469	109.62239	109.62239					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 05/08/2021	Index Future	288.43900	288.43900	287.16100	287.16100					0.00	0.00	0	578.0
IGOV	On 04/11/2021	Index Future	291.76600	291.76600	290.48200	290.48200					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	295.25400	295.25400	293.95600	293.95600					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	298.84600	298.84600	297.53400	297.53400					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	3.71500	96.28500	3.71500	96.28500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.74000	96.26000	3.73000	96.27000					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.78000	96.22000	3.77000	96.23000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.80500	96.19500	3.79500	96.20500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.90000	96.10000	3.88000	96.12000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.07000	95.93000	4.05000	95.95000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.34500	95.65500	4.32500	95.67500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.72000	95.28000	4.70000	95.30000					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.91500	95.08500	4.89000	95.11000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.16500	94.83500	5.24000	94.76000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.46500	94.53500	5.43500	94.56500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.53301	114.33337	7.56061	114.20404				7.22	0.00	86,093,027.61	753	92,186.0

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 04/11/2021	Bond Future			7.71586		115.61242		7.74450	115.48483		6.80	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	2,021.54000		2.02154		2,088.75000	2.08875	2,021.540	6.81	0.47	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	667.55000		0.66755		698.57000	0.69857	667.550	7.31	0.20	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.91046		111.68551		7.94082	111.55725		6.55	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.12267		113.02037		8.15506	112.89099		6.06	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 05/08/2021	Bond Future			319.02399		319.02399		318.99100	318.99100			0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			322.66880		322.66880		322.64440	322.64440			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			318.42281		318.42281		318.40048	318.40048			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			322.30017		322.30017		322.27876	322.27876			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 05/08/2021	Bond Future			231.40199		231.40199		230.31988	230.31988			0.00	0.00	0	9,325.0
R202	On 04/11/2021	Bond Future			234.04546		234.04546		232.95779	232.95779			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			232.53952		232.53952		231.44035	231.44035			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			235.37059		235.37059		234.25907	234.25907			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 05/08/2021	Bond Future			4.88418		107.68922		4.85937	107.72701		1.20	0.00	5,599,839.44	52	15,675.0
R2023	On 04/11/2021	Bond Future			4.95218		104.98559		4.92013	105.02672		1.16	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.01759		106.21670		4.97672	106.25911		0.99	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.07260		103.57508		5.01831	103.61834		0.83	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 05/08/2021	Bond Future			9.24462		93.03283		9.29313	92.76582		12.54	0.00	406,832,565.59	4,373	99,443.0
R2030	On 05/08/2021	Bond Future	7.70	Call	109.58000		0.10958		99.77000	0.09977	109.580	12.01	0.05	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	658.59000		0.65859		610.36000	0.61036	658.590	12.12	0.22	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,092.27000		1.09227		1,019.80000	1.01980	1,092.270	12.28	0.32	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,186.39000		1.18639		1,109.12000	1.10912	1,186.390	12.31	0.34	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,433.48000		1.43348		1,344.23000	1.34423	1,433.480	12.38	0.39	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,781.73000		2.78173		2,639.41000	2.63941	2,781.730	12.67	0.59	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,549.53000		1.54953		1,668.97000	1.66897	1,549.530	12.70	0.39	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1,100.43000		1.10043		1,195.25000	1.19525	1,100.430	12.95	0.30	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	620.00000		0.62000		682.32000	0.68232	620.000	13.43	0.19	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	489.80000		0.48980		541.97000	0.54197	489.800	13.56	0.16	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	7.49000		0.00749		9.15000	0.00915	7.490	13.56	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.43765		94.07411		9.48784	93.80670		11.93	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	821.91000		0.82191		774.06000	0.77406	821.910	11.43	0.21	0.00	0	300.0

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
R2030	On 04/11/2021	Bond Future	8.77	Call	1,563.72000	1.56372	1,484.86000	1.48486	1,563.720	11.68	0.33	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,471.24000	2.47124	2,361.58000	2.36158	2,471.240	11.90	0.45	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,506.28000	4.50628	4,346.55000	4.34655	4,506.280	12.45	0.64	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	475.69000	0.47569	511.92000	0.51192	475.690	12.84	0.11	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	375.19000	0.37519	405.26000	0.40526	375.190	12.84	0.09	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.64281	91.17310	9.69522	90.90333		11.60	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,123.44000	1.12344	1,066.03000	1.06603	1,123.440	11.04	0.24	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	1,818.13000	1.81813	1,735.39000	1.73539	1,818.130	11.23	0.33	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	4,385.08000	4.38508	4,541.34000	4.54134	4,385.080	11.52	0.55	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,478.52000	3.47852	3,349.43000	3.34943	3,478.520	11.66	0.51	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	3,262.09000	3.26209	3,391.74000	3.39174	3,262.090	11.77	0.45	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	1,464.01000	1.46401	1,536.85000	1.53685	1,464.010	12.47	0.24	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.86085	92.26317	9.91573	91.99043		10.69	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 05/08/2021	Bond Future			10.04601	91.40265	10.08923	91.14673		14.62	0.00	1,242,162,013.50	13,590	122,444.0		
R2032	On 04/11/2021	Bond Future			10.25060	88.27973	10.29520	88.02348		14.61	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,363.58000	1.36358	1,302.01000	1.30201	1,363.580	13.90	0.28	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,386.58000	2.38658	2,293.34000	2.29334	2,386.580	14.29	0.41	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	253.40000	0.25340	272.51000	0.27251	253.400	15.76	0.06	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.46325	89.31545	10.50967	89.05680		13.60	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,012.03000	1.01203	967.11000	0.96711	1,012.030	12.89	0.20	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,282.71000	1.28271	1,228.14000	1.22814	1,282.710	12.89	0.24	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	2,006.57000	2.00657	1,929.86000	1.92986	2,006.570	13.13	0.33	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,084.94000	2.08494	2,006.06000	2.00606	2,084.940	13.16	0.34	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	6,234.46000	6.23446	6,403.75000	6.40375	6,234.460	13.29	0.62	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	5,094.38000	5.09438	5,245.07000	5.24507	5,094.380	13.53	0.55	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	4,456.10000	4.45610	4,594.93000	4.59493	4,456.100	13.67	0.50	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	4,175.28000	4.17528	4,308.53000	4.30853	4,175.280	13.74	0.48	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	3,963.90000	3.96390	4,092.73000	4.09273	3,963.900	13.80	0.46	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	3,647.20000	3.64720	3,768.97000	3.76897	3,647.200	13.93	0.44	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	3,029.47000	3.02947	3,136.24000	3.13624	3,029.470	14.25	0.38	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	2,703.14000	2.70314	2,801.25000	2.80125	2,703.140	14.48	0.35	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.68455	86.23628	10.73296	85.97486		13.18	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 05/08/2021	Bond Future			10.66834	91.24305	10.69086	91.09861		16.43	0.00	0.00	0	91,415.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,116.04000	1.11604	1,090.46000	1.09046	1,116.040	15.88	0.28	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	2,508.09000	2.50809	2,591.11000	2.59111	2,508.090	16.72	0.45	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	1,259.28000	1.25928	1,313.55000	1.31355	1,259.280	17.75	0.26	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			10.87552	87.78823	10.89856	87.64464		16.49	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.11	Call	1,899.25000	1.89925	1,863.02000	1.86302	1,899.250	15.84	0.32	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,921.29000	1.92129	1,884.72000	1.88472	1,921.290	15.86	0.33	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
R2035	On 04/11/2021	Bond Future	10.23	Call	2,171.63000	2.17163	2,131.40000	2.13140	2,171.630	15.98	0.36	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	4,878.39000	4.87839	4,968.84000	4.96884	4,878.390	16.35	0.55	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,191.29000	3.19129	3,137.44000	3.13744	3,191.290	16.37	0.46	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	3,390.80000	3.39080	3,464.16000	3.46416	3,390.800	16.83	0.43	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	3,093.98000	3.09398	3,163.23000	3.16323	3,093.980	16.98	0.40	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	2,040.85000	2.04085	2,093.07000	2.09307	2,040.850	17.85	0.29	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	207.38000	0.20738	217.00000	0.21700	207.380	17.85	0.05	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.09413	88.81796	11.11804	88.67336		15.22	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,352.93000	1.35293	1,326.27000	1.32627	1,352.930	14.35	0.23	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	2,003.04000	2.00304	1,966.18000	1.96618	2,003.040	14.44	0.31	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,343.04000	2.34304	2,301.54000	2.30154	2,343.040	14.59	0.34	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,548.10000	2.54810	2,503.92000	2.50392	2,548.100	14.67	0.36	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	6,049.21000	6.04921	6,140.52000	6.14052	6,049.210	14.94	0.57	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	4,772.14000	4.77214	4,851.77000	4.85177	4,772.140	15.25	0.49	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	4,711.82000	4.71182	4,790.84000	4.79084	4,711.820	15.26	0.48	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	4,065.16000	4.06516	4,137.27000	4.13727	4,065.160	15.46	0.44	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	3,791.71000	3.79171	3,860.61000	3.86061	3,791.710	15.59	0.41	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	3,063.05000	3.06305	3,122.60000	3.12260	3,063.050	16.01	0.35	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	2,794.92000	2.79492	2,850.66000	2.85066	2,794.920	16.23	0.33	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			11.31242	85.40113	11.33729	85.25504		14.90	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 05/08/2021	Bond Future			10.84771	82.82789	10.87027	82.68292		18.45	0.00	0.00	0	126,715.0		
R2037	On 04/11/2021	Bond Future			11.04357	83.75515	11.06664	83.61087		17.63	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	5,587.40000	5.58740	5,508.66000	5.50866	5,587.400	18.21	0.63	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	1,478.47000	1.47847	1,520.25000	1.52025	1,478.470	19.08	0.22	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			11.25006	80.48308	11.27398	80.33771		17.11	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.46432	81.44560	11.48918	81.29876		15.92	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 05/08/2021	Bond Future			11.02024	84.45788	11.04281	84.30391		18.99	0.00	0.00	0	85,293.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	3,085.10000	3.08510	3,023.15000	3.02315	3,085.100	19.06	0.53	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	5,117.60000	5.11760	5,028.99000	5.02899	5,117.600	19.91	0.69	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	4.33000	0.00433	4.93000	0.00493	4.330	20.94	0.00	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.21336	85.40343	11.23646	85.25012		18.15	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.41690	81.90042	11.44086	81.74596		17.50	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future			11.62753	82.87996	11.65244	82.72396		16.35	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 05/08/2021	Bond Future			11.07274	81.14017	11.09005	81.02087		19.93	0.00	0.00	0	60,776.0		
R2044	On 04/11/2021	Bond Future			11.25780	82.04855	11.27545	81.93023		19.05	0.00	0.00	0	0.0		
R2044	On 03/02/2022	Bond Future			11.45260	78.63137	11.47090	78.51223		18.34	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
R2044	On 05/05/2022	Bond Future			11.65379		79.57189		11.67282	79.45155		17.14	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 05/08/2021	Bond Future			10.97532		84.80025		10.99765	84.64112		19.25	0.00	169,600.50	2	171,899.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,121.29000		1.12129		1,094.75000	1.09475	1,121.290	18.54	0.26	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,593.64000		1.59364		1,557.54000	1.55754	1,593.640	18.90	0.34	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,808.66000		2.80866		2,750.60000	2.75060	2,808.660	19.46	0.49	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	3,967.45000		3.96745		3,892.21000	3.89221	3,967.450	19.99	0.60	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.15612		81.33644		11.17903	81.17778		19.41	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.34586		82.29054		11.36965	82.13065		17.72	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.53387		78.85890		11.55862	78.69729		17.48	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 05/08/2021	Bond Future			10.55539		70.51728		10.58278	70.36347		19.31	0.00	775,690.08	11	27,983.0
R209	On 04/11/2021	Bond Future			10.73610		68.16567		10.76414	68.01207		19.29	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,062.92000		1.06292		1,035.86000	1.03586	1,062.920	18.40	0.23	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,265.69000		4.26569		4,358.33000	4.35833	4,265.690	19.07	0.53	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,306.56000		1.30656		1,349.17000	1.34917	1,306.560	20.76	0.22	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.92210		68.96539		10.95110	68.81047		18.04	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.11346		66.64826		11.14351	66.49175		17.42	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 05/08/2021	Bond Future			207.57745		207.57745		206.77625	206.77625			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			207.20764		207.20764		206.40305	206.40305			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			209.68591		209.68591		208.87327	208.87327			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			209.43877		209.43877		208.61701	208.61701			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 05/08/2021	Bond Future			172.06191		172.06191		172.04821	172.04821			0.00	0.00	0	1,553.0
R212	On 04/11/2021	Bond Future			174.02802		174.02802		174.01901	174.01901			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 05/08/2021	Bond Future			9.65675		86.77334		9.69984	86.53777		13.98	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.85192		84.21396		9.89636	83.97814		13.87	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.05844		85.20158		10.10471	84.96361		12.94	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,034.99000		1.03499		989.60000	0.98960	1,034.990	12.32	0.22	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,230.23000		1.23023		1,177.98000	1.17798	1,230.230	12.32	0.25	0.00	0	102.0

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	9.15	Call	1,737.76000	1.73776	1,669.44000	1.66944	1,737.760	12.41	0.32	0.00	0	220.0	
R213	9.22	Call	1,860.14000	1.86014	1,788.30000	1.78830	1,860.140	12.45	0.33	0.00	0	430.0	
R213	9.58	Put	5,087.83000	5.08783	5,235.27000	5.23527	5,087.830	12.68	0.59	0.00	0	200.0	
R213	9.76	Put	4,536.88000	4.53688	4,674.77000	4.67477	4,536.880	12.79	0.55	0.00	0	102.0	
R213	10.00	Put	3,876.94000	3.87694	4,002.10000	4.00210	3,876.940	12.94	0.49	0.00	0	430.0	
R213	10.15	Put	3,504.39000	3.50439	3,621.73000	3.62173	3,504.390	13.04	0.46	0.00	0	200.0	
R213	10.17	Put	3,457.02000	3.45702	3,573.32000	3.57332	3,457.020	13.05	0.45	0.00	0	220.0	
R213	10.25	Put	3,272.40000	3.27240	3,384.59000	3.38459	3,272.400	13.10	0.44	0.00	0	102.0	
R213	10.60	Put	2,589.30000	2.58930	2,684.43000	2.68443	2,589.300	13.44	0.37	0.00	0	430.0	
R213	10.67	Put	2,471.76000	2.47176	2,563.69000	2.56369	2,471.760	13.52	0.35	0.00	0	220.0	
R213		On 05/05/2022	Bond Future	10.26642	82.68744	10.31465	82.44690	12.45	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 05/08/2021	Bond Future	10.95970	67.24748	10.97161	67.17993	21.06	0.00	336,237.40	5	17,880.0	
R214		On 04/11/2021	Bond Future	11.13978	64.72195	11.15182	64.65538	21.10	0.00	0.00	0	0.0	
R214		On 03/02/2022	Bond Future	11.32832	65.48110	11.34074	65.41425	19.67	0.00	0.00	0	0.0	
R214		On 05/05/2022	Bond Future	11.51507	62.98382	11.52793	62.91636	19.08	0.00	0.00	0	0.0	
R214		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.0	
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.0	
Total for Derivatives :											1,741,968,974.12	18,786	1 138 866.0
Grand Total:											1,741,968,974.12	18,786	1 138 866.0