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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2021

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	90.69000		90.69000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future	792.98200		792.98200		790.61300	790.61300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	801.93000		801.93000		799.53700	799.53700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	811.32000		811.32000		808.90100	808.90100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	821.00000		821.00000		818.55400	818.55400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	893.17600		893.17600		889.02300	889.02300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	903.25400		903.25400		899.05800	899.05800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	913.83000		913.83000		909.58700	909.58700			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	924.73400		924.73400		920.44100	920.44100			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	785.83100		785.83100		783.88200	783.88200			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	794.69800		794.69800		792.73000	792.73000			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	804.00300		804.00300		802.01400	802.01400			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	813.59600		813.59600		811.58400	811.58400			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	11.50202		77.22254		11.52542	77.10021			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.74396		74.32808		11.76830	74.20460			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.99960		75.21709		12.02497	75.09233			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.25988		72.35532		12.28635	72.22910			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	12.00035		75.92148		12.02363	75.78466			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.23019		72.52977		12.25445	72.39169			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.46492		73.39777		12.49023	73.25821			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.71250		70.03319		12.73897	69.89203			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	776.26600		776.26600		774.29500	774.29500			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI	785.02400		785.02400		783.03500	783.03500			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	794.21600		794.21600		792.20500	792.20500			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	803.69300		803.69300		801.65900	801.65900			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.26498		153.26498		152.96901	152.96901			0.00	0.00	0	5,368.0
I2025	On 04/11/2021	Bond Future	155.01395		155.01395		154.71515	154.71515			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.30808		155.30808		155.00608	155.00608			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.19803		157.19803		156.89257	156.89257			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	113.34775		113.34775		113.32698	113.32698			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	113.49019		113.49019		113.46963	113.46963			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	114.84654		114.84654		114.82596	114.82596			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.06862		115.06862		115.04792	115.04792			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		105.97480	105.97480	105.95281	105.95281			0.00	0.00	0	9,629.0
I2033		On 04/11/2021	Bond Future		105.95868	105.95868	105.93681	105.93681			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		107.22488	107.22488	107.20300	107.20300			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future		107.27382	107.27382	107.25174	107.25174			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		118.64937	118.64937	118.22855	118.22855			0.00	0.00	0	7,713.0
I2038		On 04/11/2021	Bond Future		120.00351	120.00351	119.57837	119.57837			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		119.68446	119.68446	119.25459	119.25459			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future		121.14116	121.14116	120.70624	120.70624			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		108.65349	108.65349	108.63027	108.63027			0.00	0.00	0	16,718.0
I2046		On 04/11/2021	Bond Future		108.08478	108.08478	108.06189	108.06189			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		109.37674	109.37674	109.35376	109.35376			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future		108.86090	108.86090	108.83784	108.83784			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		109.68000	109.68000	110.70196	110.70196			0.00	0.00	0	11,209.0
I2050		On 04/11/2021	Bond Future		110.93149	110.93149	111.96577	111.96577			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		110.30847	110.30847	111.35509	111.35509			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future		111.65087	111.65087	112.71048	112.71048			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		289.82500	289.82500	290.30900	290.30900			0.00	0.00	0	578.0
IGOV		On 04/11/2021	Index Future		293.16600	293.16600	293.65700	293.65700			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future		296.66900	296.66900	297.16600	297.16600			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future		300.27800	300.27800	300.78100	300.78100			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.67500	96.32500	3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.71500	96.28500	3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.74900	96.25100	3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.77500	96.22500	3.82500	96.17500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.86000	96.14000	3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.90000	96.10000	3.91500	96.08500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.02000	95.98000	4.08000	95.92000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.29500	95.70500	4.37500	95.62500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.62000	95.38000	4.73500	95.26500			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.87000	95.13000	4.95000	95.05000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.14500	94.85500	5.20500	94.79500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.44500	94.55500	5.50500	94.49500			0.00	0.00	0	0.0
R186		On 05/08/2021	Bond Future		7.49813	114.49708	7.57400	114.14137		7.27	0.00	57,248,540.00	500	91,820.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R186	On 04/11/2021	Bond Future			7.67916		115.77619		7.75976	115.41692		6.69	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,898.20000		1.89820		2,074.66000	2.07466	1,898.200	6.70	0.46	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	604.40000		0.60440		680.46000	0.68046	604.400	7.21	0.19	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.87156		111.85011		7.95749	111.48691		6.49	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.08119		113.18634		8.17311	112.81897		6.00	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			319.74096		319.74096		319.69633	319.69633			0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			323.38925		323.38925		323.34527	323.34527			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			319.14903		319.14903		319.10530	319.10530			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			323.03364		323.03364		322.98973	322.98973			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			231.59989		231.59989		233.18095	233.18095			0.00	0.00	0	9,325.0
R202	On 04/11/2021	Bond Future			234.24241		234.24241		235.84235	235.84235			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			232.73672		232.73672		234.35631	234.35631			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			235.56914		235.56914		237.20856	237.20856			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			4.90884		107.65168		4.97307	107.55400		1.19	0.00	0.00	0	15,675.0
R2023	On 04/11/2021	Bond Future			4.98299		104.94606		5.05976	104.84767		1.16	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.05708		106.17575		5.15293	106.07645		1.00	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.12533		103.53309		5.25148	103.43274		0.84	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			9.20950		93.22676		9.28456	92.81292		12.75	0.00	23,306,690.00	250	99,193.0
R2030	On 05/08/2021	Bond Future	7.70	Call	123.53000		0.12353		105.35000	0.10535	123.530	12.24	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	711.45000		0.71145		628.52000	0.62852	711.450	12.34	0.24	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,165.93000		1.16593		1,043.86000	1.04386	1,165.930	12.50	0.34	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,263.67000		1.26367		1,133.94000	1.13394	1,263.670	12.53	0.36	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,519.45000		1.51945		1,370.75000	1.37075	1,519.450	12.59	0.41	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,905.75000		2.90575		2,674.68000	2.67468	2,905.750	12.88	0.61	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,483.12000		1.48312		1,657.89000	1.65789	1,483.120	12.91	0.37	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1,049.73000		1.04973		1,187.23000	1.18723	1,049.730	13.16	0.29	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	589.10000		0.58910		678.23000	0.67823	589.100	13.65	0.18	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	464.90000		0.46490		539.17000	0.53917	464.900	13.78	0.15	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	6.96000		0.00696		9.21000	0.00921	6.960	13.78	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.40122		94.26884		9.47957	93.85070		11.84	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	831.72000		0.83172		753.13000	0.75313	831.720	11.33	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	1,559.06000	1.55906		1,430.84000	1.43084	1,559.060	11.45	0.34	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,486.08000	2.48608		2,307.80000	2.30780	2,486.080	11.68	0.46	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,536.71000	4.53671		4,278.01000	4.27801	4,536.710	12.12	0.65	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	435.31000	0.43531		486.85000	0.48685	435.310	12.76	0.11	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	341.24000	0.34124		383.70000	0.38370	341.240	12.76	0.09	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.60482	91.36929		9.68683	90.94645		11.56	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,152.96000	1.15296		1,059.08000	1.05908	1,152.960	11.01	0.24	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,826.02000	1.82602		1,692.27000	1.69227	1,826.020	11.06	0.34	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,209.79000	4.20979		4,449.32000	4.44932	4,209.790	11.34	0.54	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,510.41000	3.51041		3,302.12000	3.30212	3,510.410	11.48	0.52	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,104.25000	3.10425		3,301.18000	3.30118	3,104.250	11.58	0.44	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,400.62000	1.40062		1,509.37000	1.50937	1,400.620	12.45	0.24	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.82115	92.46113		9.90707	92.03340		10.70	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			9.96956	91.85781		10.04953	91.38177		14.87	0.00	0.00	0	122,444.0	
R2032	On 04/11/2021	Bond Future			10.17116	88.73869		10.25444	88.25763		14.53	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,463.25000	1.46325		1,335.22000	1.33522	1,463.250	13.83	0.29	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,541.11000	2.54111		2,350.75000	2.35075	2,541.110	14.22	0.43	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	216.71000	0.21671		246.48000	0.24648	216.710	15.69	0.05	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.38054	89.77890		10.46737	89.29245		13.58	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,091.16000	1.09116		998.19000	0.99819	1,091.160	12.87	0.21	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,379.11000	1.37911		1,266.89000	1.26689	1,379.110	12.87	0.25	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,092.30000	2.09230		1,937.70000	1.93770	2,092.300	12.93	0.34	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,174.06000	2.17406		2,015.20000	2.01520	2,174.060	12.96	0.35	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	5,877.27000	5.87727		6,184.26000	6.18426	5,877.270	13.09	0.61	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	4,770.61000	4.77061		5,041.36000	5.04136	4,770.610	13.33	0.53	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	4,154.71000	4.15471		4,402.62000	4.40262	4,154.710	13.48	0.48	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	3,884.12000	3.88412		4,121.34000	4.12134	3,884.120	13.55	0.46	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	3,678.55000	3.67855		3,907.33000	3.90733	3,678.550	13.60	0.44	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	3,364.25000	3.36425		3,579.54000	3.57954	3,364.250	13.70	0.42	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	2,757.68000	2.75768		2,944.40000	2.94440	2,757.680	13.95	0.36	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	2,444.18000	2.44418		2,614.56000	2.61456	2,444.180	14.16	0.33	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.59828	86.70483		10.68891	86.21269		13.22	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			10.60217	91.66946		10.61999	91.55433		16.68	0.00	0.00	0	92,165.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,195.36000	1.19536		1,176.35000	1.17635	1,195.360	15.78	0.30	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	2,283.37000	2.28337		2,350.39000	2.35039	2,283.370	16.70	0.42	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,092.78000	1.09278		1,135.86000	1.13586	1,092.780	17.54	0.24	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.80688	88.21808		10.82536	88.10205		16.41	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,943.92000	1.94392		1,915.27000	1.91527	1,943.920	15.49	0.34	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,966.55000	1.96655		1,937.62000	1.93762	1,966.550	15.50	0.34	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	2,227.26000	2.22726	2,195.30000	2.19530	2,227.260	15.63	0.37	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	4,546.84000	4.54684	4,620.22000	4.62022	4,546.840	16.03	0.53	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,291.95000	3.29195	3,248.70000	3.24870	3,291.950	16.05	0.47	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	3,108.18000	3.10818	3,167.36000	3.16736	3,108.180	16.48	0.41	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	2,813.94000	2.81394	2,869.65000	2.86965	2,813.940	16.59	0.38	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	1,800.64000	1.80064	1,842.10000	1.84210	1,800.640	17.35	0.27	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	179.10000	0.17910	186.56000	0.18656	179.100	17.77	0.04	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.02270	89.25206	11.04194	89.13482		15.18	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,430.42000	1.43042	1,408.92000	1.40892	1,430.420	14.30	0.24	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	2,111.06000	2.11106	2,081.20000	2.08120	2,111.060	14.39	0.32	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,465.06000	2.46506	2,431.41000	2.43141	2,465.060	14.54	0.36	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,678.20000	2.67820	2,642.36000	2.64236	2,678.200	14.62	0.38	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	5,772.78000	5.77278	5,846.75000	5.84675	5,772.780	14.89	0.56	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	4,533.80000	4.53380	4,598.25000	4.59825	4,533.800	15.20	0.47	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	4,475.03000	4.47503	4,538.99000	4.53899	4,475.030	15.22	0.47	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	3,846.99000	3.84699	3,905.31000	3.90531	3,846.990	15.41	0.42	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	3,583.31000	3.58331	3,639.02000	3.63902	3,583.310	15.54	0.40	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	2,885.65000	2.88565	2,933.78000	2.93378	2,885.650	15.97	0.34	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	2,629.30000	2.62930	2,674.36000	2.67436	2,629.300	16.19	0.31	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			11.23809	85.83994	11.25811	85.72143		14.92	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			10.78665	83.22217	10.80966	83.07326		18.71	0.00	0.00	0	127,966.0		
R2037	On 04/11/2021	Bond Future			10.98034	84.15256	11.00419	84.00232		17.51	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	5,791.77000	5.79177	5,706.88000	5.70688	5,791.770	18.09	0.64	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	1,356.05000	1.35605	1,396.95000	1.39695	1,356.050	18.97	0.21	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			11.18437	80.88434	11.20917	80.73250		17.03	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.39600	81.85124	11.42180	81.69769		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			10.94892	84.94739	10.96155	84.86037		19.37	0.00	0.00	0	85,293.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	3,371.12000	3.37112	3,342.50000	3.34250	3,371.120	19.44	0.55	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	5,479.60000	5.47960	5,435.27000	5.43527	5,479.600	20.30	0.71	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	3.77000	0.00377	4.19000	0.00419	3.770	21.33	0.00	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.13944	85.89708	11.15251	85.80946		18.15	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.34004	82.39905	11.35362	82.31060		17.52	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future			11.54754	83.38418	11.56167	83.29474		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 05/08/2021	Bond Future			11.01731	81.52417	11.02985	81.43703		20.38	0.00	0.00	0	60,776.0		
R2044	On 04/11/2021	Bond Future			11.20037	82.43561	11.21336	82.34778		19.10	0.00	0.00	0	0.0		
R2044	On 03/02/2022	Bond Future			11.39290	79.02218	11.40640	78.93352		18.40	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			11.59167		79.96694		11.60572	79.87729		17.27	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			10.91543		85.22976		10.92780	85.14072		19.68	0.00	0.00	0	171,899.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,193.78000		1.19378		1,184.71000	1.18471	1,193.780	18.44	0.28	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,703.19000		1.70319		1,689.39000	1.68939	1,703.190	18.87	0.36	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,997.23000		2.99723		2,971.56000	2.97156	2,997.230	19.54	0.51	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,185.56000		4.18556		4,149.85000	4.14985	4,185.560	19.96	0.62	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.09400		81.76947		11.10682	81.67976		19.46	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.28122		82.72791		11.29455	82.63736		17.73	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.46663		79.30100		11.48049	79.20951		17.58	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			10.50086		70.82498		10.52350	70.69699		19.50	0.00	0.00	0	27,983.0
R209	On 04/11/2021	Bond Future			10.67977		68.47575		10.70319	68.34658		19.03	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,085.20000		1.08520		1,062.91000	1.06291	1,085.200	18.16	0.23	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,033.65000		4.03365		4,111.51000	4.11151	4,033.650	18.81	0.52	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,190.07000		1.19007		1,225.23000	1.22523	1,190.070	20.51	0.21	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.86379		69.27846		10.88805	69.14795		17.88	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.05301		66.96471		11.07818	66.83269		17.34	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			207.72727		207.72727		208.52856	208.52856			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			207.35610		207.35610		208.16734	208.16734			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			209.83444		209.83444		210.65583	210.65583			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			209.58810		209.58810		210.41967	210.41967			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			172.17852		172.17852		172.13467	172.13467			0.00	3,443,570.40	20	1,803.0
R212	On 04/11/2021	Bond Future			174.14347		174.14347		174.09974	174.09974			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			9.58594		87.16234		9.66061	86.75221		14.19	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.77839		84.60606		9.85612	84.19164		13.76	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.98184		85.59749		10.06293	85.17845		12.90	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,103.68000		1.10368		1,016.70000	1.01670	1,103.680	12.28	0.23	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,309.91000		1.30991		1,210.18000	1.21018	1,309.910	12.28	0.26	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	1,841.87000	1.84187		1,712.59000	1.71259	1,841.870	12.36	0.33	0.00	0	220.0
R213	9.22	Call	1,969.12000	1.96912		1,833.45000	1.83345	1,969.120	12.40	0.35	0.00	0	430.0
R213	9.58	Put	4,831.97000	4.83197		5,081.43000	5.08143	4,831.970	12.63	0.57	0.00	0	200.0
R213	9.76	Put	4,298.81000	4.29881		4,531.10000	4.53110	4,298.810	12.75	0.53	0.00	0	102.0
R213	10.00	Put	3,660.07000	3.66007		3,869.71000	3.86971	3,660.070	12.90	0.47	0.00	0	430.0
R213	10.15	Put	3,300.66000	3.30066		3,496.44000	3.49644	3,300.660	13.00	0.44	0.00	0	200.0
R213	10.17	Put	3,255.02000	3.25502		3,448.98000	3.44898	3,255.020	13.01	0.44	0.00	0	220.0
R213	10.25	Put	3,077.32000	3.07732		3,264.05000	3.26405	3,077.320	13.06	0.42	0.00	0	102.0
R213	10.60	Put	2,423.04000	2.42304		2,579.96000	2.57996	2,423.040	13.40	0.35	0.00	0	430.0
R213	10.67	Put	2,310.92000	2.31092		2,462.29000	2.46229	2,310.920	13.48	0.34	0.00	0	220.0
R213			10.18659	83.08761		10.27117	82.66371		12.47	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	10.88966	67.64705	10.91231	67.51741		21.37	0.00	0.00	0	17,880.0
R214		On 04/11/2021	Bond Future	11.06730	65.12501	11.09076	64.99410		20.93	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	11.25312	65.88828	11.27746	65.75603		19.62	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.43707	63.39548	11.46232	63.26174		19.10	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>83,998,800.40</b>	<b>770</b>	<b>1 140 501.0</b>
<b>Grand Total:</b>											<b>83,998,800.40</b>	<b>770</b>	<b>1 140 501.0</b>