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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/05/2021

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		90.69000	90.69000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future	795.87700		795.87700		794.69400	794.69400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	804.84600		804.84600		803.65800	803.65800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	814.26300		814.26300		813.06600	813.06600			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	823.97400		823.97400		822.76700	822.76700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	898.39800		898.39800		896.85800	896.85800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	908.52100		908.52100		906.97400	906.97400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	919.15200		919.15200		917.59300	917.59300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	930.11400		930.11400		928.54000	928.54000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	789.61300		789.61300		788.65100	788.65100			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	798.51100		798.51100		797.54700	797.54700			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	807.85400		807.85400		806.88400	806.88400			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		817.48900	817.48900		816.51100	816.51100			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		11.42940	77.60397		11.44240	77.53549			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.66840	74.71328		11.68188	74.64435			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.92079	75.60659		11.93484	75.53693			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.17767	72.74934		12.19231	72.67895			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		11.94350	76.25741		11.94600	76.24259			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.17091	72.86905		12.17348	72.85428			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.40307	73.74079		12.40572	73.72604			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.64782	70.38018		12.65058	70.36532			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		780.01400	780.01400		779.04300	779.04300			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI		788.80400	788.80400		787.83100	787.83100			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		798.03300	798.03300		797.05400	797.05400			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		807.55100	807.55100		806.56300	806.56300			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.50340	153.50340		153.39780	153.39780			0.00	0.00	0	5,368.0
I2025	On 04/11/2021	Bond Future		155.25395	155.25395		155.14775	155.14775			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.55030	155.55030		155.44314	155.44314			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.44284	157.44284		157.33455	157.33455			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		114.12379	114.12379		113.85768	113.85768			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.27422	114.27422		114.00550	114.00550			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.63946	115.63946		115.36775	115.36775			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.87090	115.87090		115.59601	115.59601			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	106.77731		106.77731		106.64656	106.64656			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	106.76957		106.76957		106.63778	106.63778			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	108.04502		108.04502		107.91186	107.91186			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.10359		108.10359		107.96901	107.96901			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	119.41575		119.41575		119.07164	119.07164			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	120.77766		120.77766		120.43012	120.43012			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	120.46758		120.46758		120.11600	120.11600			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.93348		121.93348		121.57779	121.57779			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	108.88500		108.88500		108.86189	108.86189			0.00	150,261,300.00	1,380	18,098.0
I2046	On 04/11/2021	Bond Future	108.31838		108.31838		108.29524	108.29524			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	109.61249		109.61249		109.58963	109.58963			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	109.09946		109.09946		109.07615	109.07615			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	110.98500		110.98500		111.17228	111.17228			0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	112.25064		112.25064		112.44054	112.44054			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	111.64293		111.64293		111.83522	111.83522			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	113.00132		113.00132		113.19612	113.19612			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	291.74800		291.74800		290.95300	290.95300			0.00	0.00	0	578.0
IGOV	On 04/11/2021	Index Future	295.10700		295.10700		294.30600	294.30600			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	298.63000		298.63000		297.82200	297.82200			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	302.26200		302.26200		301.44500	301.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.70500		96.29500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.76500		96.23500		3.71200	96.28800			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.78000		96.22000		3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.81500		96.18500		3.78500	96.21500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.88000		96.12000		3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.92000		96.08000		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.04000		95.96000		4.03000	95.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.31500		95.68500		4.27500	95.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.66000		95.34000		4.59000	95.41000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.91000		95.09000		4.85000	95.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.17500		94.82500		5.13500	94.86500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.48500		94.51500		5.43500	94.56500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.40978		114.91307		7.44341	114.75450		7.27	0.00	18,615,917.34	162	91,873.0

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			7.58540		116.19595		7.62106	116.03607		6.69	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,686.81000		1.68681		1,774.93000	1.77493	1,686.810	6.70	0.43	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	511.78000		0.51178		552.32000	0.55232	511.780	7.21	0.17	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.77165		112.27430		7.80963	112.11281		6.49	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.97436		113.61525		8.01496	113.45200		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			320.21304		320.21304		320.16881	320.16881			0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			323.86437		323.86437		323.82087	323.82087			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			319.62845		319.62845		319.58507	319.58507			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			323.51799		323.51799		323.47457	323.47457			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			234.97300		234.97300		231.64939	231.64939			0.00	0.00	0	9,325.0
R202	On 04/11/2021	Bond Future			237.65222		237.65222		234.29180	234.29180			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			236.18619		236.18619		232.78605	232.78605			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			239.06002		239.06002		235.61881	235.61881			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			4.94675		107.59401		4.92497	107.62714		1.19	0.00	11,835,341.10	110	15,705.0
R2023	On 04/11/2021	Bond Future			5.02910		104.88695		5.00266	104.92084		1.16	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.11525		106.11547		5.08191	106.15001		1.00	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.20234		103.47181		5.15825	103.50689		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			9.11151		93.77061		9.13970	93.61373		12.75	0.00	158,659,872.12	1,692	100,794.0
R2030	On 05/08/2021	Bond Future	7.70	Call	139.72000		0.13972		142.74000	0.14274	139.720	12.24	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	802.81000		0.80281		796.10000	0.79610	802.810	12.34	0.26	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,306.52000		1.30652		1,288.90000	1.28890	1,306.520	12.50	0.37	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,414.11000		1.41411		1,394.05000	1.39405	1,414.110	12.53	0.39	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,694.56000		1.69456		1,668.10000	1.66810	1,694.560	12.59	0.44	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,191.47000		3.19147		3,132.05000	3.13205	3,191.470	12.88	0.65	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,235.96000		1.23596		1,329.85000	1.32985	1,235.960	12.91	0.33	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	853.88000		0.85388		930.54000	0.93054	853.880	13.16	0.25	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	460.75000		0.46075		513.19000	0.51319	460.750	13.65	0.15	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	357.71000		0.35771		402.11000	0.40211	357.710	13.78	0.12	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	3.94000		0.00394		5.28000	0.00528	3.940	13.78	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.29901		94.81800		9.32839	94.65972		11.84	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	926.71000		0.92671		910.47000	0.91047	926.710	11.33	0.23	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	1,717.74000	1.71774	1,685.82000	1.68582	1,717.740	11.45	0.36	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,709.87000	2.70987	2,660.37000	2.66037	2,709.870	11.68	0.49	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,866.95000	4.86695	4,785.79000	4.78579	4,866.950	12.12	0.68	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	363.34000	0.36334	390.92000	0.39092	363.340	12.76	0.09	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	281.95000	0.28195	304.86000	0.30486	281.950	12.76	0.08	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.49788	91.92446	9.52860	91.76453		11.56	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,271.17000	1.27117	1,245.93000	1.24593	1,271.170	11.01	0.26	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,996.10000	1.99610	1,957.31000	1.95731	1,996.100	11.06	0.36	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	3,889.19000	3.88919	3,992.67000	3.99267	3,889.190	11.34	0.52	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,777.67000	3.77767	3,711.91000	3.71191	3,777.670	11.48	0.54	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,839.50000	2.83950	2,926.91000	2.92691	2,839.500	11.58	0.42	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,252.19000	1.25219	1,304.08000	1.30408	1,252.190	12.45	0.22	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.70913	93.02271	9.74129	92.86103		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			9.88745	92.35019	9.90002	92.27457		14.87	0.00	7,295,665.01	79	122,365.0	
R2032	On 04/11/2021	Bond Future			10.08573	89.23588	10.09877	89.15974		14.53	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,578.58000	1.57858	1,581.51000	1.58151	1,578.580	13.83	0.31	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,718.33000	2.71833	2,714.88000	2.71488	2,718.330	14.22	0.45	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	181.07000	0.18107	192.85000	0.19285	181.070	15.69	0.05	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.29151	90.28151	10.30507	90.20470		13.58	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,177.23000	1.17723	1,177.15000	1.17715	1,177.230	12.87	0.22	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,484.20000	1.48420	1,482.52000	1.48252	1,484.200	12.87	0.27	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,239.82000	2.23982	2,233.71000	2.23371	2,239.820	12.93	0.36	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,325.86000	2.32586	2,319.27000	2.31927	2,325.860	12.96	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	5,547.13000	5.54713	5,614.92000	5.61492	5,547.130	13.09	0.59	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	4,477.24000	4.47724	4,540.18000	4.54018	4,477.240	13.33	0.51	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	3,884.76000	3.88476	3,944.26000	3.94426	3,884.760	13.48	0.46	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	3,625.20000	3.62520	3,682.99000	3.68299	3,625.200	13.55	0.44	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	3,428.39000	3.42839	3,484.79000	3.48479	3,428.390	13.60	0.43	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	3,128.11000	3.12811	3,182.21000	3.18221	3,128.110	13.70	0.40	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	2,551.32000	2.55132	2,600.31000	2.60031	2,551.320	13.95	0.34	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	2,254.91000	2.25491	2,300.85000	2.30085	2,254.910	14.16	0.31	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.50539	87.21319	10.51952	87.13560		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			10.54590	92.03445	10.55850	91.95253		16.68	0.00	13,068,891.90	142	92,023.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,244.68000	1.24468	1,265.88000	1.26588	1,244.680	15.78	0.31	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	2,060.47000	2.06047	2,147.80000	2.14780	2,060.470	16.70	0.40	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	949.36000	0.94936	1,011.66000	1.01166	949.360	17.54	0.22	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.74844	88.58650	10.76150	88.50397		16.41	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	2,028.87000	2.02887	2,031.15000	2.03115	2,028.870	15.49	0.35	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,052.34000	2.05234	2,054.50000	2.05450	2,052.340	15.50	0.35	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	2,322.52000	2.32252	2,323.34000	2.32334	2,322.520	15.63	0.38	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	4,307.48000	4.30748	4,384.86000	4.38486	4,307.480	16.03	0.52	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,422.89000	3.42289	3,417.36000	3.41736	3,422.890	16.05	0.49	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	2,914.34000	2.91434	2,981.36000	2.98136	2,914.340	16.48	0.39	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	2,631.30000	2.63130	2,695.43000	2.69543	2,631.300	16.59	0.37	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	1,664.16000	1.66416	1,715.44000	1.71544	1,664.160	17.35	0.25	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	154.77000	0.15477	165.41000	0.16541	154.770	17.77	0.04	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.96185	89.62440	10.97544	89.54104		15.18	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,495.08000	1.49508	1,494.28000	1.49428	1,495.080	14.30	0.25	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	2,201.92000	2.20192	2,197.31000	2.19731	2,201.920	14.39	0.33	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,567.80000	2.56780	2,561.30000	2.56130	2,567.800	14.54	0.37	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,787.79000	2.78779	2,780.14000	2.78014	2,787.790	14.62	0.39	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	5,533.52000	5.53352	5,604.88000	5.60488	5,533.520	14.89	0.54	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	4,324.80000	4.32480	4,389.78000	4.38978	4,324.800	15.20	0.46	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	4,267.62000	4.26762	4,332.24000	4.33224	4,267.620	15.22	0.46	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	3,657.60000	3.65760	3,718.04000	3.71804	3,657.600	15.41	0.41	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	3,402.24000	3.40224	3,460.71000	3.46071	3,402.240	15.54	0.39	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	2,728.83000	2.72883	2,781.28000	2.78128	2,728.830	15.97	0.32	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	2,482.32000	2.48232	2,532.22000	2.53222	2,482.320	16.19	0.30	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			11.17475	86.21650	11.18888	86.13228		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			10.73551	83.55457	10.73780	83.53965		18.71	0.00	15,708,259.16	188	128,411.0		
R2037	On 04/11/2021	Bond Future			10.92733	84.48798	10.92965	84.47326		17.51	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	5,964.19000	5.96419	5,988.82000	5.98882	5,964.190	18.09	0.66	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	1,251.43000	1.25143	1,281.57000	1.28157	1,251.430	18.97	0.20	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			11.12925	81.22336	11.13164	81.20861		17.03	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.33867	82.19404	11.34113	82.17929		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			10.89784	85.30076	10.89492	85.32103		19.37	0.00	1,108,909.88	13	85,306.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	3,491.58000	3.49158	3,562.36000	3.56236	3,491.580	19.44	0.57	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	5,665.07000	5.66507	5,731.85000	5.73185	5,665.070	20.30	0.73	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	2.40000	0.00240	3.00000	0.00300	2.400	21.33	0.00	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.08646	86.25376	11.08337	86.27464		18.15	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.28493	82.75956	11.28169	82.78083		17.52	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future			11.49021	83.74865	11.48681	83.77035		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			10.94053	82.06117	10.94785	82.00972		20.38	0.00	9,683,218.06	118	60,743.0		
R2044	On 04/11/2021	Bond Future			11.12067	82.97803	11.12824	82.92624		19.10	0.00	0.00	0	0.0		
R2044	On 03/02/2022	Bond Future			11.30997	79.57053	11.31781	79.51841		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			11.50535	80.52157		11.51350	80.46892			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			10.83387	85.82117		10.85136	85.69371			19.68	0.00	0.00	0	171,977.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,300.12000	1.30012		1,311.87000	1.31187	1,300.120		18.44	0.30	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,848.07000	1.84807		1,855.62000	1.85562	1,848.070		18.87	0.38	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,228.75000	3.22875		3,220.50000	3.22050	3,228.750		19.54	0.54	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,483.99000	4.48399		4,459.34000	4.45934	4,483.990		19.96	0.65	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.00926	82.36689		11.02741	82.23828			19.46	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.19299	83.33188		11.21186	83.20203			17.73	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.37481	79.91198		11.39443	79.78071			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			10.42987	71.22853		10.44216	71.15843			19.50	0.00	0.00	0	28,547.0
R209	On 04/11/2021	Bond Future			10.60628	68.88335		10.61898	68.81266			19.03	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,151.39000	1.15139		1,158.05000	1.15805	1,151.390		18.16	0.25	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	3,783.48000	3.78348		3,850.60000	3.85060	3,783.480		18.81	0.50	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,076.64000	1.07664		1,114.12000	1.11412	1,076.640		20.51	0.19	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.78763	69.69050		10.80077	69.61916			17.88	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.97402	67.38147		10.98763	67.30939			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			209.09324	209.09324		209.05615	209.05615				0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			208.73616	208.73616		208.69936	208.69936				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			211.23002	211.23002		211.19331	211.19331				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			211.00009	211.00009		210.96320	210.96320				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			172.20708	172.20708		172.13988	172.13988				0.00	0.00	0	1,803.0
R212	On 04/11/2021	Bond Future			174.17110	174.17110		174.10376	174.10376				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			9.49372	87.67248		9.52687	87.48864			14.19	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.68245	85.12128		9.71692	84.93569			13.76	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.88179	86.11834		9.91773	85.93075			12.90	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,204.63000	1.20463		1,175.72000	1.17572	1,204.630		12.28	0.24	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,426.33000	1.42633		1,392.34000	1.39234	1,426.330		12.28	0.28	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	1,994.26000		1.99426		1,948.23000	1.94823	1,994.260	12.36	0.35	0.00	0	220.0
R213	9.22	Call	2,129.29000		2.12929		2,080.63000	2.08063	2,129.290	12.40	0.37	0.00	0	430.0
R213	9.58	Put	4,512.78000		4.51278		4,637.41000	4.63741	4,512.780	12.63	0.55	0.00	0	200.0
R213	9.76	Put	4,000.77000		4.00077		4,117.95000	4.11795	4,000.770	12.75	0.51	0.00	0	102.0
R213	10.00	Put	3,390.07000		3.39007		3,497.21000	3.49721	3,390.070	12.90	0.45	0.00	0	430.0
R213	10.15	Put	3,047.91000		3.04791		3,148.78000	3.14878	3,047.910	13.00	0.42	0.00	0	200.0
R213	10.17	Put	3,004.55000		3.00455		3,104.59000	3.10459	3,004.550	13.01	0.42	0.00	0	220.0
R213	10.25	Put	2,835.89000		2.83589		2,932.61000	2.93261	2,835.890	13.06	0.40	0.00	0	102.0
R213	10.60	Put	2,218.74000		2.21874		2,301.75000	2.30175	2,218.740	13.40	0.33	0.00	0	430.0
R213	10.67	Put	2,113.55000		2.11355		2,193.98000	2.19398	2,113.550	13.48	0.32	0.00	0	220.0
R213			10.08225		83.61448		10.11972	83.42477		12.47	0.00	0.00	0	0.0
R213		On 28/02/2031	Price Contribution		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			0.00	0.00	0	0.0
R214		On 05/08/2021	Bond Future		10.83409		67.96687		10.83607	67.95543	21.37	0.00	0	17,880.0
R214		On 04/11/2021	Bond Future		11.00976		65.44788		11.01177	65.43655	20.93	0.00	0	0.0
R214		On 03/02/2022	Bond Future		11.19341		66.21459		11.19546	66.20334	19.62	0.00	0	0.0
R214		On 05/05/2022	Bond Future		11.37512		63.72555		11.37724	63.71420	19.10	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 :												386,237,374.57	3,884	1 144 411.0
Grand Total:												386,237,374.57	3,884	1 144 411.0