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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2021

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	796.25000		796.25000		795.87700	795.87700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	805.19900		805.19900		804.84600	804.84600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	814.61300		814.61300		814.26300	814.26300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	824.32500		824.32500		823.97400	823.97400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	904.33400		904.33400		898.39800	898.39800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	914.49700		914.49700		908.52100	908.52100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	925.18900		925.18900		919.15200	919.15200			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	936.22000		936.22000		930.11400	930.11400			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	794.54000		794.54000		789.61300	789.61300			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	803.47000		803.47000		798.51100	798.51100			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	812.86400		812.86400		807.85400	807.85400			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	822.55500		822.55500	817.48900	817.48900				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	11.30314		78.27372	11.42940	77.60397				0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.53727		75.38852	11.66840	74.71328				0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.78408		76.28923	11.92079	75.60659				0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.03506		73.44008	12.17767	72.74934				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	11.82238		76.98176	11.94350	76.25741				0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.04486		73.59943	12.17091	72.86905				0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.27159		74.47929	12.40307	73.74079				0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.51035		71.12740	12.64782	70.38018				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	784.79800		784.79800	780.01400	780.01400				0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI	793.61800		793.61800	788.80400	788.80400				0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	802.89700		802.89700	798.03300	798.03300				0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	812.46900		812.46900	807.55100	807.55100				0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.54916		153.54916	153.50340	153.50340				0.00	0.00	0	5,368.0
I2025	On 04/11/2021	Bond Future	155.29585		155.29585	155.25395	155.25395				0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.59137		155.59137	155.55030	155.55030				0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.48370		157.48370	157.44284	157.44284				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	114.30438		114.30438	114.12379	114.12379				0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	114.45358		114.45358	114.27422	114.27422				0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	115.81996		115.81996	115.63946	115.63946				0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.05306		116.05306	115.87090	115.87090				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	106.79555		106.79555		106.77731	106.77731			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	106.78491		106.78491		106.76957	106.76957			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	108.05974		108.05974		108.04502	108.04502			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.11800		108.11800		108.10359	108.10359			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	119.43726		119.43726		119.41575	119.41575			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	120.79601		120.79601		120.77766	120.77766			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	120.48502		120.48502		120.46758	120.46758			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.95061		121.95061		121.93348	121.93348			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	108.90444		108.90444		108.88500	108.88500			0.00	3,049,324.32	28	18,098.0
I2046	On 04/11/2021	Bond Future	108.33478		108.33478		108.31838	108.31838			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	109.62828		109.62828		109.61249	109.61249			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	109.11482		109.11482		109.09946	109.09946			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	112.60357		112.60357		110.98500	110.98500			0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	113.88459		113.88459		112.25064	112.25064			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	113.29519		113.29519		111.64293	111.64293			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	114.67333		114.67333		113.00132	113.00132			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	292.63600		292.63600		291.74800	291.74800			0.00	5,852,720.00	2	576.0
IGOV	On 04/11/2021	Index Future	295.99700		295.99700		295.10700	295.10700			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	299.52900		299.52900		298.63000	298.63000			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	303.16900		303.16900		302.26200	302.26200			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	3.74500		96.25500		3.76500	96.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.76000		96.24000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.79500		96.20500		3.81500	96.18500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.87000		96.13000		3.88000	96.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.90000		96.10000		3.92000	96.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.03000		95.97000		4.04000	95.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.28500		95.71500		4.31500	95.68500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.62000		95.38000		4.66000	95.34000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.85000		95.15000		4.91000	95.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.18500		94.81500		5.17500	94.82500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.40500		94.59500		5.48500	94.51500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.39806		114.96840		7.40978	114.91307		7.27	0.00	100,597,350.00	875	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			7.57368	116.24856		7.58540	116.19595			6.69	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,658.15000	1.65815		1,686.81000	1.68681	1,658.150		6.70	0.42	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	498.78000	0.49878		511.78000	0.51178	498.780		7.21	0.16	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.75937	112.32657		7.77165	112.27430			6.49	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.96133	113.66770		7.97436	113.61525			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			320.25728	320.25728		320.21304	320.21304				0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			323.89951	323.89951		323.86437	323.86437				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			319.66114	319.66114		319.62845	319.62845				0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			323.54967	323.54967		323.51799	323.51799				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			235.96837	235.96837		234.97300	234.97300				0.00	0.00	0	9,325.0
R202	On 04/11/2021	Bond Future			238.65205	238.65205		237.65222	237.65222				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			237.19577	237.19577		236.18619	236.18619				0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			240.08086	240.08086		239.06002	239.06002				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			4.97091	107.55728		4.94675	107.59401			1.19	0.00	0.00	0	15,705.0
R2023	On 04/11/2021	Bond Future			5.06044	104.84680		5.02910	104.88695			1.16	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.15533	106.07397		5.11525	106.11547			1.00	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.25567	103.42941		5.20234	103.47181			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			9.00612	94.36010		9.11151	93.77061			12.75	0.00	34,441,436.50	365	100,779.0
R2030	On 05/08/2021	Bond Future	7.70	Call	176.63000	0.17663		139.72000	0.13972	176.630		12.24	0.08	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	956.57000	0.95657		802.81000	0.80281	956.570		12.34	0.30	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,524.58000	1.52458		1,306.52000	1.30652	1,524.580		12.50	0.41	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,644.33000	1.64433		1,414.11000	1.41411	1,644.330		12.53	0.44	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,954.38000	1.95438		1,694.56000	1.69456	1,954.380		12.59	0.49	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,571.33000	3.57133		3,191.47000	3.19147	3,571.330		12.88	0.69	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,037.27000	1.03727		1,235.96000	1.23596	1,037.270		12.91	0.29	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	704.27000	0.70427		853.88000	0.85388	704.270		13.16	0.22	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	370.35000	0.37035		460.75000	0.46075	370.350		13.65	0.13	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	284.50000	0.28450		357.71000	0.35771	284.500		13.78	0.10	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	2.59000	0.00259		3.94000	0.00394	2.590		13.78	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.18945	95.41133		9.29901	94.81800			11.84	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,063.46000	1.06346		926.71000	0.92671	1,063.460		11.33	0.25	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	1,932.52000	1.93252	1,717.74000	1.71774	1,932.520	11.45	0.39	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,999.13000	2.99913	2,709.87000	2.70987	2,999.130	11.68	0.52	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	5,268.50000	5.26850	4,866.95000	4.86695	5,268.500	12.12	0.70	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	308.07000	0.30807	363.34000	0.36334	308.070	12.76	0.08	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	237.25000	0.23725	281.95000	0.28195	237.250	12.76	0.06	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.38333	92.52394	9.49788	91.92446		11.56	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,428.51000	1.42851	1,271.17000	1.27117	1,428.510	11.01	0.28	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	2,214.65000	2.21465	1,996.10000	1.99610	2,214.650	11.06	0.39	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	3,580.96000	3.58096	3,889.19000	3.88919	3,580.960	11.34	0.49	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	4,104.45000	4.10445	3,777.67000	3.77767	4,104.450	11.48	0.57	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,591.47000	2.59147	2,839.50000	2.83950	2,591.470	11.58	0.39	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,121.95000	1.12195	1,252.19000	1.25219	1,121.950	12.45	0.20	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.58918	93.62899	9.70913	93.02271		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			9.77718	93.01723	9.88745	92.35019		14.87	0.00	552,615,363.43	5,941	118,227.0	
R2032	On 04/11/2021	Bond Future			9.97132	89.90768	10.08573	89.23588		14.53	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,788.16000	1.78816	1,578.58000	1.57858	1,788.160	13.83	0.34	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	3,019.97000	3.01997	2,718.33000	2.71833	3,019.970	14.22	0.48	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	150.54000	0.15054	181.07000	0.18107	150.540	15.69	0.04	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.17232	90.96050	10.29151	90.28151		13.58	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,329.04000	1.32904	1,177.23000	1.17723	1,329.040	12.87	0.24	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,665.55000	1.66555	1,484.20000	1.48420	1,665.550	12.87	0.29	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,484.62000	2.48462	2,239.82000	2.23982	2,484.620	12.93	0.38	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,576.92000	2.57692	2,325.86000	2.32586	2,576.920	12.96	0.39	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	5,149.09000	5.14909	5,547.13000	5.54713	5,149.090	13.09	0.56	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	4,130.88000	4.13088	4,477.24000	4.47724	4,130.880	13.33	0.49	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	3,570.33000	3.57033	3,884.76000	3.88476	3,570.330	13.48	0.44	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	3,325.62000	3.32562	3,625.20000	3.62520	3,325.620	13.55	0.42	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	3,140.46000	3.14046	3,428.39000	3.42839	3,140.460	13.60	0.40	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	2,858.64000	2.85864	3,128.11000	3.12811	2,858.640	13.70	0.37	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	2,320.35000	2.32035	2,551.32000	2.55132	2,320.350	13.95	0.32	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	2,045.59000	2.04559	2,254.91000	2.25491	2,045.590	14.16	0.29	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.38107	87.89990	10.50539	87.21319		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			10.42012	92.85830	10.54590	92.03445		16.68	0.00	950,404,700.50	10,235	81,788.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,501.84000	1.50184	1,244.68000	1.24468	1,501.840	15.78	0.35	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	1,730.48000	1.73048	2,060.47000	2.06047	1,730.480	16.70	0.36	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	767.79000	0.76779	949.36000	0.94936	767.790	17.54	0.19	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.61801	89.41698	10.74844	88.58650		16.41	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	2,320.70000	2.32070	2,028.87000	2.02887	2,320.700	15.49	0.38	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,346.43000	2.34643	2,052.34000	2.05234	2,346.430	15.50	0.38	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	2,641.64000	2.64164	2,322.52000	2.32252	2,641.640	15.63	0.41	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	3,880.02000	3.88002	4,307.48000	4.30748	3,880.020	16.03	0.48	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,830.36000	3.83036	3,422.89000	3.42289	3,830.360	16.05	0.52	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	2,589.03000	2.58903	2,914.34000	2.91434	2,589.030	16.48	0.36	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	2,329.51000	2.32951	2,631.30000	2.63130	2,329.510	16.59	0.33	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	1,454.28000	1.45428	1,664.16000	1.66416	1,454.280	17.35	0.23	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	125.59000	0.12559	154.77000	0.15477	125.590	17.77	0.03	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.82606	90.46379	10.96185	89.62440		15.18	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,707.16000	1.70716	1,495.08000	1.49508	1,707.160	14.30	0.27	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	2,483.47000	2.48347	2,201.92000	2.20192	2,483.470	14.39	0.36	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,879.83000	2.87983	2,567.80000	2.56780	2,879.830	14.54	0.40	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	3,117.08000	3.11708	2,787.79000	2.78779	3,117.080	14.62	0.42	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	5,080.65000	5.08065	5,533.52000	5.53352	5,080.650	14.89	0.51	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	3,941.93000	3.94193	4,324.80000	4.32480	3,941.930	15.20	0.43	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	3,888.31000	3.88831	4,267.62000	4.26762	3,888.310	15.22	0.43	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	3,318.13000	3.31813	3,657.60000	3.65760	3,318.130	15.41	0.38	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	3,080.86000	3.08086	3,402.24000	3.40224	3,080.860	15.54	0.36	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	2,458.78000	2.45878	2,728.83000	2.72883	2,458.780	15.97	0.30	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	2,232.55000	2.23255	2,482.32000	2.48232	2,232.550	16.19	0.28	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			11.03340	87.06561	11.17475	86.21650		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			10.60970	84.38085	10.73551	83.55457		18.71	0.00	375,410,401.65	4,449	131,189.0		
R2037	On 04/11/2021	Bond Future			10.79705	85.32110	10.92733	84.48798		17.51	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	6,512.95000	6.51295	5,964.19000	5.96419	6,512.950	18.09	0.69	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	1,087.44000	1.08744	1,251.43000	1.25143	1,087.440	18.97	0.18	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.99381	82.06547	11.12925	81.22336		17.03	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.19778	83.04589	11.33867	82.19404		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			10.77717	86.14490	10.89784	85.30076		19.37	0.00	3,015,071.50	35	85,341.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	3,974.72000	3.97472	3,491.58000	3.49158	3,974.720	19.44	0.62	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	6,281.86000	6.28186	5,665.07000	5.66507	6,281.860	20.30	0.77	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	1.52000	0.00152	2.40000	0.00240	1.520	21.33	0.00	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			10.96147	87.10487	11.08646	86.25376		18.15	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.15495	83.61984	11.28493	82.75956		17.52	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future			11.35495	84.61894	11.49021	83.74865		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			10.81992	82.91683	10.94053	82.06117		20.38	0.00	0.00	0	60,743.0		
R2044	On 04/11/2021	Bond Future			10.99574	83.84078	11.12067	82.97803		19.10	0.00	0.00	0	0.0		
R2044	On 03/02/2022	Bond Future			11.18003	80.44272	11.30997	79.57053		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			11.37014		81.40386		11.50535	80.52157		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			10.71866		86.66954		10.83387	85.82117		19.68	0.00	1,646,721.26	19	171,996.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,555.90000		1.55590		1,300.12000	1.30012	1,555.900	18.44	0.34	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	2,172.17000		2.17217		1,848.07000	1.84807	2,172.170	18.87	0.43	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,687.98000		3.68798		3,228.75000	3.22875	3,687.980	19.54	0.59	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	5,034.90000		5.03490		4,483.99000	4.48399	5,034.900	19.96	0.69	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			10.88983		83.22228		11.00926	82.36689		19.46	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.06870		84.19663		11.19299	83.33188		17.73	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.24552		80.78677		11.37481	79.91198		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			10.30474		71.94813		10.42987	71.22853		19.50	0.00	0.00	0	28,547.0
R209	On 04/11/2021	Bond Future			10.47699		69.60893		10.60628	68.88335		19.03	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,331.02000		1.33102		1,151.39000	1.15139	1,331.020	18.16	0.27	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	3,420.57000		3.42057		3,783.48000	3.78348	3,420.570	18.81	0.47	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	936.86000		0.93686		1,076.64000	1.07664	936.860	20.51	0.17	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.65368		70.42398		10.78763	69.69050		17.88	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.83511		68.12342		10.97402	67.38147		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			210.16218		210.16218		209.09324	209.09324			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.81117		209.81117		208.73616	208.73616			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.31619		212.31619		211.23002	211.23002			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.09858		212.09858		211.00009	211.00009			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			172.22124		172.22124		172.20708	172.20708			0.00	0.00	0	1,803.0
R212	On 04/11/2021	Bond Future			174.18045		174.18045		174.17110	174.17110			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			9.38358		88.28701		9.49372	87.67248		14.19	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.56821		85.74015		9.68245	85.12128		13.76	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.76271		86.74378		9.88179	86.11834		12.90	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,357.57000		1.35757		1,204.63000	1.20463	1,357.570	12.28	0.26	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,600.21000		1.60021		1,426.33000	1.42633	1,600.210	12.28	0.30	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	2,215.60000		2.21560	1,994.26000	1,994.26	2,215.600		12.36	0.38	0.00	0	220.0
R213	9.22	Call	2,360.70000		2.36070	2,129.29000	2,129.29	2,360.700		12.40	0.39	0.00	0	430.0
R213	9.58	Put	4,171.24000		4.17124	4,512.78000	4,512.78	4,171.240		12.63	0.52	0.00	0	200.0
R213	9.76	Put	3,685.28000		3.68528	4,000.77000	4,000.77	3,685.280		12.75	0.48	0.00	0	102.0
R213	10.00	Put	3,108.41000		3.10841	3,390.07000	3,390.07	3,108.410		12.90	0.43	0.00	0	430.0
R213	10.15	Put	2,786.68000		2.78668	3,047.91000	3,047.91	2,786.680		13.00	0.39	0.00	0	200.0
R213	10.17	Put	2,746.00000		2.74600	3,004.55000	3,004.55	2,746.000		13.01	0.39	0.00	0	220.0
R213	10.25	Put	2,587.90000		2.58790	2,835.89000	2,835.89	2,587.900		13.06	0.37	0.00	0	102.0
R213	10.60	Put	2,013.44000		2.01344	2,218.74000	2,218.74	2,013.440		13.40	0.31	0.00	0	430.0
R213	10.67	Put	1,916.08000		1.91608	2,113.55000	2,113.55	1,916.080		13.48	0.29	0.00	0	220.0
R213			9.95811		84.24701	10.08225	83.61448			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	10.71398	68.66671	10.83409	67.96687			21.37	0.00	0.00	0	17,880.0
R214		On 04/11/2021	Bond Future	10.88557	66.15358	11.00976	65.44788			20.93	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	11.06453	66.92806	11.19341	66.21459			19.62	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.24145	64.44722	11.37512	63.72555			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
Total for Derivatives :												2,027,033,089.16	21,949	1 132 853.0
Grand Total:												2,027,033,089.16	21,949	1 132 853.0