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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2021

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	790.61300	790.61300			792.01300	792.01300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	799.53700	799.53700			800.95500	800.95500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	808.90100	808.90100			810.33800	810.33800			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	818.55400	818.55400			820.00800	820.00800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	889.02300	889.02300			890.36700	890.36700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	899.05800	899.05800			900.41900	900.41900			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	909.58700	909.58700			910.96700	910.96700			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	920.44100	920.44100			921.83800	921.83800			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	783.88200	783.88200			783.36700	783.36700			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	792.73000	792.73000			792.21100	792.21100			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	802.01400	802.01400			801.49100	801.49100			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		811.58400	811.58400		811.05600	811.05600			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		11.52542	77.10021		11.55942	76.92298			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.76830	74.20460		11.80357	74.02618			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.02497	75.09233		12.06169	74.91228			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.28635	72.22910		12.32462	72.04716			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		12.02363	75.78466		12.07281	75.49702			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.25445	72.39169		12.30567	72.10161			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.49023	73.25821		12.54365	72.96514			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.73897	69.89203		12.79483	69.59569			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		774.29500	774.29500		773.87100	773.87100			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI		783.03500	783.03500		782.60800	782.60800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		792.20500	792.20500		791.77500	791.77500			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		801.65900	801.65900		801.22500	801.22500			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		152.96901	152.96901		152.51584	152.51584			0.00	0.00	0	5,368.0
I2025	On 04/11/2021	Bond Future		154.71515	154.71515		154.25850	154.25850			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.00608	155.00608		154.54495	154.54495			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		156.89257	156.89257		156.42640	156.42640			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		113.32698	113.32698		112.45387	112.45387			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		113.46963	113.46963		112.58767	112.58767			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		114.82596	114.82596		113.93425	113.93425			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.04792	115.04792		114.14577	114.14577			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	105.95281	105.95281	105.02707	105.02707					0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	105.93681	105.93681	105.00172	105.00172					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	107.20300	107.20300	106.25745	106.25745					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	107.25174	107.25174	106.29501	106.29501					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	118.22855	118.22855	117.44436	117.44436					0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	119.57837	119.57837	118.78650	118.78650					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	119.25459	119.25459	118.45396	118.45396					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	120.70624	120.70624	119.89635	119.89635					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	108.63027	108.63027	106.91082	106.91082					0.00	0.00	0	16,718.0
I2046	On 04/11/2021	Bond Future	108.06189	108.06189	106.32386	106.32386					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	109.35376	109.35376	107.59571	107.59571					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.83784	108.83784	107.05876	107.05876					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	110.70196	110.70196	109.58408	109.58408					0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	111.96577	111.96577	110.83616	110.83616					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	111.35509	111.35509	110.21279	110.21279					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	112.71048	112.71048	111.55469	111.55469					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	290.30900	290.30900	288.43900	288.43900					0.00	0.00	0	578.0
IGOV	On 04/11/2021	Index Future	293.65700	293.65700	291.76600	291.76600					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	297.16600	297.16600	295.25400	295.25400					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	300.78100	300.78100	298.84600	298.84600					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.67500	96.32500	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	3.75000	96.25000	3.74000	96.26000					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.80000	96.20000	3.78000	96.22000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.82500	96.17500	3.80500	96.19500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.91000	96.09000	3.90000	96.10000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.08000	95.92000	4.07000	95.93000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.37500	95.62500	4.34500	95.65500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.73500	95.26500	4.72000	95.28000					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.95000	95.05000	4.91500	95.08500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.20500	94.79500	5.16500	94.83500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.50500	94.49500	5.46500	94.53500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.57400	114.14137	7.53301	114.33337				7.27	0.00	44,971,699.78	394	92,320.0

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			7.75976	115.41692		7.71586	115.61242			6.69	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	2,074.66000	2.07466		2,021.54000	2.02154	2,074.660		6.70	0.49	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	680.46000	0.68046		667.55000	0.66755	680.460		7.21	0.21	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.95749	111.48691		7.91046	111.68551			6.49	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.17311	112.81897		8.12267	113.02037			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			319.69633	319.69633		319.02399	319.02399				0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			323.34527	323.34527		322.66880	322.66880				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			319.10530	319.10530		318.42281	318.42281				0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			322.98973	322.98973		322.30017	322.30017				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			233.18095	233.18095		231.40199	231.40199				0.00	0.00	0	9,325.0
R202	On 04/11/2021	Bond Future			235.84235	235.84235		234.04546	234.04546				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			234.35631	234.35631		232.53952	232.53952				0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			237.20856	237.20856		235.37059	235.37059				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			4.97307	107.55400		4.88418	107.68922			1.19	0.00	0.00	0	15,675.0
R2023	On 04/11/2021	Bond Future			5.05976	104.84767		4.95218	104.98559			1.16	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.15293	106.07645		5.01759	106.21670			1.00	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.25148	103.43274		5.07260	103.57508			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			9.28456	92.81292		9.24462	93.03283			12.75	0.00	4,640,646.00	50	99,443.0
R2030	On 05/08/2021	Bond Future	7.70	Call	105.35000	0.10535		109.58000	0.10958	105.350		12.24	0.05	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	628.52000	0.62852		658.59000	0.65859	628.520		12.34	0.21	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,043.86000	1.04386		1,092.27000	1.09227	1,043.860		12.50	0.31	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,133.94000	1.13394		1,186.39000	1.18639	1,133.940		12.53	0.33	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,370.75000	1.37075		1,433.48000	1.43348	1,370.750		12.59	0.38	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,674.68000	2.67468		2,781.73000	2.78173	2,674.680		12.88	0.58	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,657.89000	1.65789		1,549.53000	1.54953	1,657.890		12.91	0.40	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1,187.23000	1.18723		1,100.43000	1.10043	1,187.230		13.16	0.32	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	678.23000	0.67823		620.00000	0.62000	678.230		13.65	0.20	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	539.17000	0.53917		489.80000	0.48980	539.170		13.78	0.17	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	9.21000	0.00921		7.49000	0.00749	9.210		13.78	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.47957	93.85070		9.43765	94.07411			11.84	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	753.13000	0.75313		821.91000	0.82191	753.130		11.33	0.19	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	1,430.84000	1.43084	1,563.72000	1.56372	1,430.840	11.45	0.32	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,307.80000	2.30780	2,471.24000	2.47124	2,307.800	11.68	0.44	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,278.01000	4.27801	4,506.28000	4.50628	4,278.010	12.12	0.63	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	486.85000	0.48685	475.69000	0.47569	486.850	12.76	0.12	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	383.70000	0.38370	375.19000	0.37519	383.700	12.76	0.10	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.68683	90.94645	9.64281	91.17310		11.56	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,059.08000	1.05908	1,123.44000	1.12344	1,059.080	11.01	0.23	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,692.27000	1.69227	1,818.13000	1.81813	1,692.270	11.06	0.32	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,449.32000	4.44932	4,385.08000	4.38508	4,449.320	11.34	0.56	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,302.12000	3.30212	3,478.52000	3.47852	3,302.120	11.48	0.50	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,301.18000	3.30118	3,262.09000	3.26209	3,301.180	11.58	0.46	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,509.37000	1.50937	1,464.01000	1.46401	1,509.370	12.45	0.25	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.90707	92.03340	9.86085	92.26317		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			10.04953	91.38177	10.04601	91.40265		14.87	0.00	0.00	0	122,444.0	
R2032	On 04/11/2021	Bond Future			10.25444	88.25763	10.25060	88.27973		14.53	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,335.22000	1.33522	1,363.58000	1.36358	1,335.220	13.83	0.27	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,350.75000	2.35075	2,386.58000	2.38658	2,350.750	14.22	0.41	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	246.48000	0.24648	253.40000	0.25340	246.480	15.69	0.06	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.46737	89.29245	10.46325	89.31545		13.58	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	998.19000	0.99819	1,012.03000	1.01203	998.190	12.87	0.20	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,266.89000	1.26689	1,282.71000	1.28271	1,266.890	12.87	0.24	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,937.70000	1.93770	2,006.57000	2.00657	1,937.700	12.93	0.32	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,015.20000	2.01520	2,084.94000	2.08494	2,015.200	12.96	0.33	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,184.26000	6.18426	6,234.46000	6.23446	6,184.260	13.09	0.63	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,041.36000	5.04136	5,094.38000	5.09438	5,041.360	13.33	0.55	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	4,402.62000	4.40262	4,456.10000	4.45610	4,402.620	13.48	0.50	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,121.34000	4.12134	4,175.28000	4.17528	4,121.340	13.55	0.48	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	3,907.33000	3.90733	3,963.90000	3.96390	3,907.330	13.60	0.46	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	3,579.54000	3.57954	3,647.20000	3.64720	3,579.540	13.70	0.44	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	2,944.40000	2.94440	3,029.47000	3.02947	2,944.400	13.95	0.38	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	2,614.56000	2.61456	2,703.14000	2.70314	2,614.560	14.16	0.34	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.68891	86.21269	10.68455	86.23628		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			10.61999	91.55433	10.66834	91.24305		16.68	0.00	82,856,668.65	905	92,165.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,176.35000	1.17635	1,116.04000	1.11604	1,176.350	15.78	0.29	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	2,350.39000	2.35039	2,508.09000	2.50809	2,350.390	16.70	0.43	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,135.86000	1.13586	1,259.28000	1.25928	1,135.860	17.54	0.25	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.82536	88.10205	10.87552	87.78823		16.41	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,915.27000	1.91527	1,899.25000	1.89925	1,915.270	15.49	0.33	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,937.62000	1.93762	1,921.29000	1.92129	1,937.620	15.50	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	2,195.30000	2.19530	2,171.63000	2.17163	2,195.300	15.63	0.36	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	4,620.22000	4.62022	4,878.39000	4.87839	4,620.220	16.03	0.54	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,248.70000	3.24870	3,191.29000	3.19129	3,248.700	16.05	0.47	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	3,167.36000	3.16736	3,390.80000	3.39080	3,167.360	16.48	0.41	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	2,869.65000	2.86965	3,093.98000	3.09398	2,869.650	16.59	0.39	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	1,842.10000	1.84210	2,040.85000	2.04085	1,842.100	17.35	0.27	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	186.56000	0.18656	207.38000	0.20738	186.560	17.77	0.04	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.04194	89.13482	11.09413	88.81796		15.18	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,408.92000	1.40892	1,352.93000	1.35293	1,408.920	14.30	0.24	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	2,081.20000	2.08120	2,003.04000	2.00304	2,081.200	14.39	0.32	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,431.41000	2.43141	2,343.04000	2.34304	2,431.410	14.54	0.35	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,642.36000	2.64236	2,548.10000	2.54810	2,642.360	14.62	0.37	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	5,846.75000	5.84675	6,049.21000	6.04921	5,846.750	14.89	0.56	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	4,598.25000	4.59825	4,772.14000	4.77214	4,598.250	15.20	0.48	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	4,538.99000	4.53899	4,711.82000	4.71182	4,538.990	15.22	0.47	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	3,905.31000	3.90531	4,065.16000	4.06516	3,905.310	15.41	0.42	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	3,639.02000	3.63902	3,791.71000	3.79171	3,639.020	15.54	0.40	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	2,933.78000	2.93378	3,063.05000	3.06305	2,933.780	15.97	0.34	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	2,674.36000	2.67436	2,794.92000	2.79492	2,674.360	16.19	0.32	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			11.25811	85.72143	11.31242	85.40113		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			10.80966	83.07326	10.84771	82.82789		18.71	0.00	103,924,648.26	1,251	127,966.0		
R2037	On 04/11/2021	Bond Future			11.00419	84.00232	11.04357	83.75515		17.51	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	5,706.88000	5.70688	5,587.40000	5.58740	5,706.880	18.09	0.64	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	1,396.95000	1.39695	1,478.47000	1.47847	1,396.950	18.97	0.21	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			11.20917	80.73250	11.25006	80.48308		17.03	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.42180	81.69769	11.46432	81.44560		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			10.96155	84.86037	11.02024	84.45788		19.37	0.00	0.00	0	85,293.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	3,342.50000	3.34250	3,085.10000	3.08510	3,342.500	19.44	0.55	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	5,435.27000	5.43527	5,117.60000	5.11760	5,435.270	20.30	0.71	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	4.19000	0.00419	4.33000	0.00433	4.190	21.33	0.00	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.15251	85.80946	11.21336	85.40343		18.15	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.35362	82.31060	11.41690	81.90042		17.52	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future			11.56167	83.29474	11.62753	82.87996		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			11.02985	81.43703	11.07274	81.14017		20.38	0.00	0.00	0	60,776.0		
R2044	On 04/11/2021	Bond Future			11.21336	82.34778	11.25780	82.04855		19.10	0.00	0.00	0	0.0		
R2044	On 03/02/2022	Bond Future			11.40640	78.93352	11.45260	78.63137		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			11.60572	79.87729		11.65379	79.57189			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			10.92780	85.14072		10.97532	84.80025			19.68	0.00	0.00	0	171,899.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,184.71000	1.18471		1,121.29000	1.12129	1,184.710		18.44	0.28	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,689.39000	1.68939		1,593.64000	1.59364	1,689.390		18.87	0.35	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,971.56000	2.97156		2,808.66000	2.80866	2,971.560		19.54	0.51	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,149.85000	4.14985		3,967.45000	3.96745	4,149.850		19.96	0.62	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.10682	81.67976		11.15612	81.33644			19.46	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.29455	82.63736		11.34586	82.29054			17.73	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.48049	79.20951		11.53387	78.85890			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			10.52350	70.69699		10.55539	70.51728			19.50	0.00	0.00	0	27,983.0
R209	On 04/11/2021	Bond Future			10.70319	68.34658		10.73610	68.16567			19.03	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,062.91000	1.06291		1,062.92000	1.06292	1,062.910		18.16	0.23	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,111.51000	4.11151		4,265.69000	4.26569	4,111.510		18.81	0.53	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,225.23000	1.22523		1,306.56000	1.30656	1,225.230		20.51	0.21	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.88805	69.14795		10.92210	68.96539			17.88	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.07818	66.83269		11.11346	66.64826			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			208.52856	208.52856		207.57745	207.57745				0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			208.16734	208.16734		207.20764	207.20764				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			210.65583	210.65583		209.68591	209.68591				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.41967	210.41967		209.43877	209.43877				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			172.13467	172.13467		172.06191	172.06191				0.00	43,033,667.50	250	1,803.0
R212	On 04/11/2021	Bond Future			174.09974	174.09974		174.02802	174.02802				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			9.66061	86.75221		9.65675	86.77334			14.19	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.85612	84.19164		9.85192	84.21396			13.76	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.06293	85.17845		10.05844	85.20158			12.90	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,016.70000	1.01670		1,034.99000	1.03499	1,016.700		12.28	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,210.18000	1.21018		1,230.23000	1.23023	1,210.180		12.28	0.24	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	1,712.59000		1.71259		1,737.76000	1.73776	1,712.590	12.36	0.32	0.00	0	220.0
R213	9.22	Call	1,833.45000		1.83345		1,860.14000	1.86014	1,833.450	12.40	0.33	0.00	0	430.0
R213	9.58	Put	5,081.43000		5.08143		5,087.83000	5.08783	5,081.430	12.63	0.59	0.00	0	200.0
R213	9.76	Put	4,531.10000		4.53110		4,536.88000	4.53688	4,531.100	12.75	0.55	0.00	0	102.0
R213	10.00	Put	3,869.71000		3.86971		3,876.94000	3.87694	3,869.710	12.90	0.49	0.00	0	430.0
R213	10.15	Put	3,496.44000		3.49644		3,504.39000	3.50439	3,496.440	13.00	0.46	0.00	0	200.0
R213	10.17	Put	3,448.98000		3.44898		3,457.02000	3.45702	3,448.980	13.01	0.45	0.00	0	220.0
R213	10.25	Put	3,264.05000		3.26405		3,272.40000	3.27240	3,264.050	13.06	0.44	0.00	0	102.0
R213	10.60	Put	2,579.96000		2.57996		2,589.30000	2.58930	2,579.960	13.40	0.37	0.00	0	430.0
R213	10.67	Put	2,462.29000		2.46229		2,471.76000	2.47176	2,462.290	13.48	0.35	0.00	0	220.0
R213		On 05/05/2022	Bond Future	10.27117	82.66371		10.26642	82.68744		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	10.91231	67.51741		10.95970	67.24748		21.37	0.00	0.00	0	17,880.0
R214		On 04/11/2021	Bond Future	11.09076	64.99410		11.13978	64.72195		20.93	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	11.27746	65.75603		11.32832	65.48110		19.62	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.46232	63.26174		11.51507	62.98382		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 :												279,427,330.19	2,850	1 141 251.0
Grand Total:												279,427,330.19	2,850	1 141 251.0