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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2021

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		90.69000	90.69000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future		794.69400	794.69400		792.98200	792.98200			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		803.65800	803.65800		801.93000	801.93000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		813.06600	813.06600		811.32000	811.32000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		822.76700	822.76700		821.00000	821.00000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		896.85800	896.85800		893.17600	893.17600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		906.97400	906.97400		903.25400	903.25400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		917.59300	917.59300		913.83000	913.83000			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		928.54000	928.54000		924.73400	924.73400			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		788.65100	788.65100		785.83100	785.83100			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future		797.54700	797.54700		794.69800	794.69800			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		806.88400	806.88400		804.00300	804.00300			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		816.51100	816.51100		813.59600	813.59600			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		11.44240	77.53549		11.50202	77.22254			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.68188	74.64435		11.74396	74.32808			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.93484	75.53693		11.99960	75.21709			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.19231	72.67895		12.25988	72.35532			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		11.94600	76.24259		12.00035	75.92148			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.17348	72.85428		12.23019	72.52977			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.40572	73.72604		12.46492	73.39777			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.65058	70.36532		12.71250	70.03319			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		779.04300	779.04300		776.26600	776.26600			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI		787.83100	787.83100		785.02400	785.02400			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		797.05400	797.05400		794.21600	794.21600			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		806.56300	806.56300		803.69300	803.69300			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.39780	153.39780		153.26498	153.26498			0.00	0.00	0	5,368.0
I2025	On 04/11/2021	Bond Future		155.14775	155.14775		155.01395	155.01395			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.44314	155.44314		155.30808	155.30808			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.33455	157.33455		157.19803	157.19803			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		113.85768	113.85768		113.34775	113.34775			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.00550	114.00550		113.49019	113.49019			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.36775	115.36775		114.84654	114.84654			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.59601	115.59601		115.06862	115.06862			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		106.64656	106.64656	105.97480	105.97480			0.00	0.00	0	9,629.0
I2033		On 04/11/2021	Bond Future		106.63778	106.63778	105.95868	105.95868			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		107.91186	107.91186	107.22488	107.22488			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future		107.96901	107.96901	107.27382	107.27382			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		119.07164	119.07164	118.64937	118.64937			0.00	0.00	0	7,713.0
I2038		On 04/11/2021	Bond Future		120.43012	120.43012	120.00351	120.00351			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		120.11600	120.11600	119.68446	119.68446			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future		121.57779	121.57779	121.14116	121.14116			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		108.86189	108.86189	108.65349	108.65349			0.00	0.00	0	16,718.0
I2046		On 04/11/2021	Bond Future		108.29524	108.29524	108.08478	108.08478			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		109.58963	109.58963	109.37674	109.37674			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future		109.07615	109.07615	108.86090	108.86090			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		111.17228	111.17228	109.68000	109.68000			0.00	0.00	0	11,209.0
I2050		On 04/11/2021	Bond Future		112.44054	112.44054	110.93149	110.93149			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		111.83522	111.83522	110.30847	110.30847			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future		113.19612	113.19612	111.65087	111.65087			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		290.95300	290.95300	289.82500	289.82500			0.00	0.00	0	578.0
IGOV		On 04/11/2021	Index Future		294.30600	294.30600	293.16600	293.16600			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future		297.82200	297.82200	296.66900	296.66900			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future		301.44500	301.44500	300.27800	300.27800			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.70500	96.29500	3.67500	96.32500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.71200	96.28800	3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.76000	96.24000	3.74900	96.25100			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.78500	96.21500	3.77500	96.22500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.86000	96.14000	3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.89000	96.11000	3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.03000	95.97000	4.02000	95.98000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.27500	95.72500	4.29500	95.70500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.59000	95.41000	4.62000	95.38000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.85000	95.15000	4.87000	95.13000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.13500	94.86500	5.14500	94.85500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.43500	94.56500	5.44500	94.55500			0.00	0.00	0	0.0
R186		On 05/08/2021	Bond Future		7.44341	114.75450	7.49813	114.49708		7.27	0.00	2,524,599.00	22	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	Open Interest
R186	On 04/11/2021	Bond Future			7.62106	116.03607		7.67916	115.77619		6.69	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,774.93000	1.77493		1,898.20000	1.89820	1,774.930	6.70	0.44	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	552.32000	0.55232		604.40000	0.60440	552.320	7.21	0.18	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.80963	112.11281		7.87156	111.85011		6.49	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.01496	113.45200		8.08119	113.18634		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			320.16881	320.16881		319.74096	319.74096			0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			323.82087	323.82087		323.38925	323.38925			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			319.58507	319.58507		319.14903	319.14903			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			323.47457	323.47457		323.03364	323.03364			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			231.64939	231.64939		231.59989	231.59989			0.00	0.00	0	9,325.0
R202	On 04/11/2021	Bond Future			234.29180	234.29180		234.24241	234.24241			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			232.78605	232.78605		232.73672	232.73672			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			235.61881	235.61881		235.56914	235.56914			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			4.92497	107.62714		4.90884	107.65168		1.19	0.00	0.00	0	15,675.0
R2023	On 04/11/2021	Bond Future			5.00266	104.92084		4.98299	104.94606		1.16	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.08191	106.15001		5.05708	106.17575		1.00	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.15825	103.50689		5.12533	103.53309		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			9.13970	93.61373		9.20950	93.22676		12.75	0.00	35,666,831.13	381	99,151.0
R2030	On 05/08/2021	Bond Future	7.70	Call	142.74000	0.14274		123.53000	0.12353	142.740	12.24	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	796.10000	0.79610		711.45000	0.71145	796.100	12.34	0.26	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,288.90000	1.28890		1,165.93000	1.16593	1,288.900	12.50	0.36	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,394.05000	1.39405		1,263.67000	1.26367	1,394.050	12.53	0.38	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,668.10000	1.66810		1,519.45000	1.51945	1,668.100	12.59	0.43	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,132.05000	3.13205		2,905.75000	2.90575	3,132.050	12.88	0.63	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,329.85000	1.32985		1,483.12000	1.48312	1,329.850	12.91	0.35	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	930.54000	0.93054		1,049.73000	1.04973	930.540	13.16	0.26	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	513.19000	0.51319		589.10000	0.58910	513.190	13.65	0.16	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	402.11000	0.40211		464.90000	0.46490	402.110	13.78	0.13	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	5.28000	0.00528		6.96000	0.00696	5.280	13.78	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.32839	94.65972		9.40122	94.26884		11.84	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	910.47000	0.91047		831.72000	0.83172	910.470	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	1,685.82000	1.68582	1,559.06000	1.55906	1,685.820	11.45	0.35	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,660.37000	2.66037	2,486.08000	2.48608	2,660.370	11.68	0.48	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,785.79000	4.78579	4,536.71000	4.53671	4,785.790	12.12	0.67	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	390.92000	0.39092	435.31000	0.43531	390.920	12.76	0.10	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	304.86000	0.30486	341.24000	0.34124	304.860	12.76	0.08	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.52860	91.76453	9.60482	91.36929		11.56	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,245.93000	1.24593	1,152.96000	1.15296	1,245.930	11.01	0.26	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,957.31000	1.95731	1,826.02000	1.82602	1,957.310	11.06	0.36	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	3,992.67000	3.99267	4,209.79000	4.20979	3,992.670	11.34	0.52	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,711.91000	3.71191	3,510.41000	3.51041	3,711.910	11.48	0.54	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,926.91000	2.92691	3,104.25000	3.10425	2,926.910	11.58	0.42	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,304.08000	1.30408	1,400.62000	1.40062	1,304.080	12.45	0.22	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.74129	92.86103	9.82115	92.46113		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			9.90002	92.27457	9.96956	91.85781		14.87	0.00	0.00	0	122,444.0	
R2032	On 04/11/2021	Bond Future			10.09877	89.15974	10.17116	88.73869		14.53	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,581.51000	1.58151	1,463.25000	1.46325	1,581.510	13.83	0.31	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,714.88000	2.71488	2,541.11000	2.54111	2,714.880	14.22	0.45	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	192.85000	0.19285	216.71000	0.21671	192.850	15.69	0.05	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.30507	90.20470	10.38054	89.77890		13.58	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,177.15000	1.17715	1,091.16000	1.09116	1,177.150	12.87	0.22	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,482.52000	1.48252	1,379.11000	1.37911	1,482.520	12.87	0.26	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,233.71000	2.23371	2,092.30000	2.09230	2,233.710	12.93	0.36	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,319.27000	2.31927	2,174.06000	2.17406	2,319.270	12.96	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	5,614.92000	5.61492	5,877.27000	5.87727	5,614.920	13.09	0.59	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	4,540.18000	4.54018	4,770.61000	4.77061	4,540.180	13.33	0.51	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	3,944.26000	3.94426	4,154.71000	4.15471	3,944.260	13.48	0.47	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	3,682.99000	3.68299	3,884.12000	3.88412	3,682.990	13.55	0.45	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	3,484.79000	3.48479	3,678.55000	3.67855	3,484.790	13.60	0.43	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	3,182.21000	3.18221	3,364.25000	3.36425	3,182.210	13.70	0.40	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	2,600.31000	2.60031	2,757.68000	2.75768	2,600.310	13.95	0.34	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	2,300.85000	2.30085	2,444.18000	2.44418	2,300.850	14.16	0.31	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.51952	87.13560	10.59828	86.70483		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			10.55850	91.95253	10.60217	91.66946		16.68	0.00	0.00	0	92,165.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,265.88000	1.26588	1,195.36000	1.19536	1,265.880	15.78	0.31	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	2,147.80000	2.14780	2,283.37000	2.28337	2,147.800	16.70	0.41	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,011.66000	1.01166	1,092.78000	1.09278	1,011.660	17.54	0.23	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.76150	88.50397	10.80688	88.21808		16.41	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	2,031.50000	2.03115	1,943.92000	1.94392	2,031.500	15.49	0.35	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,054.50000	2.05450	1,966.55000	1.96655	2,054.500	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	2,323.34000	2.32334	2,227.26000	2.22726	2,323.340	15.63	0.38	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	4,384.86000	4.38486	4,546.84000	4.54684	4,384.860	16.03	0.52	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,417.36000	3.41736	3,291.95000	3.29195	3,417.360	16.05	0.48	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	2,981.36000	2.98136	3,108.18000	3.10818	2,981.360	16.48	0.40	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	2,695.43000	2.69543	2,813.94000	2.81394	2,695.430	16.59	0.37	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	1,715.44000	1.71544	1,800.64000	1.80064	1,715.440	17.35	0.26	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	165.41000	0.16541	179.10000	0.17910	165.410	17.77	0.04	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.97544	89.54104	11.02270	89.25206		15.18	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,494.28000	1.49428	1,430.42000	1.43042	1,494.280	14.30	0.25	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	2,197.31000	2.19731	2,111.06000	2.11106	2,197.310	14.39	0.33	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,561.30000	2.56130	2,465.06000	2.46506	2,561.300	14.54	0.37	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,780.14000	2.78014	2,678.20000	2.67820	2,780.140	14.62	0.39	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	5,604.88000	5.60488	5,772.78000	5.77278	5,604.880	14.89	0.55	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	4,389.78000	4.38978	4,533.80000	4.53380	4,389.780	15.20	0.46	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	4,332.24000	4.33224	4,475.03000	4.47503	4,332.240	15.22	0.46	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	3,718.04000	3.71804	3,846.99000	3.84699	3,718.040	15.41	0.41	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	3,460.71000	3.46071	3,583.31000	3.58331	3,460.710	15.54	0.39	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	2,781.28000	2.78128	2,885.65000	2.88565	2,781.280	15.97	0.33	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	2,532.22000	2.53222	2,629.30000	2.62930	2,532.220	16.19	0.30	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			11.18888	86.13228	11.23809	85.83994		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			10.73780	83.53965	10.78665	83.22217		18.71	0.00	21,469,690.05	257	128,223.0		
R2037	On 04/11/2021	Bond Future			10.92965	84.47326	10.98034	84.15256		17.51	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	5,988.82000	5.98882	5,791.77000	5.79177	5,988.820	18.09	0.66	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	1,281.57000	1.28157	1,356.05000	1.35605	1,281.570	18.97	0.20	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			11.13164	81.20861	11.18437	80.88434		17.03	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.34113	82.17929	11.39600	81.85124		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			10.89492	85.32103	10.94892	84.94739		19.37	0.00	0.00	0	85,293.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	3,562.36000	3.56236	3,371.12000	3.37112	3,562.360	19.44	0.57	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	5,731.85000	5.73185	5,479.60000	5.47960	5,731.850	20.30	0.73	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	3.00000	0.00300	3.77000	0.00377	3.000	21.33	0.00	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.08337	86.27464	11.13944	85.89708		18.15	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.28169	82.78083	11.34004	82.39905		17.52	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future			11.48681	83.77035	11.54754	83.38418		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			10.94785	82.00972	11.01731	81.52417		20.38	0.00	5,002,592.92	61	60,743.0		
R2044	On 04/11/2021	Bond Future			11.12824	82.92624	11.20037	82.43561		19.10	0.00	0.00	0	0.0		
R2044	On 03/02/2022	Bond Future			11.31781	79.51841	11.39290	79.02218		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			11.51350		80.46892		11.59167	79.96694		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			10.85136		85.69371		10.91543	85.22976		19.68	0.00	6,684,109.38	78	171,977.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,311.87000		1.31187		1,193.78000	1.19378	1,311.870	18.44	0.30	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,855.62000		1.85562		1,703.19000	1.70319	1,855.620	18.87	0.38	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,220.50000		3.22050		2,997.23000	2.99723	3,220.500	19.54	0.54	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,459.34000		4.45934		4,185.56000	4.18556	4,459.340	19.96	0.64	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.02741		82.23828		11.09400	81.76947		19.46	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.21186		83.20203		11.28122	82.72791		17.73	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.39443		79.78071		11.46663	79.30100		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			10.44216		71.15843		10.50086	70.82498		19.50	0.00	40,133,354.52	564	28,547.0
R209	On 04/11/2021	Bond Future			10.61898		68.81266		10.67977	68.47575		19.03	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,158.05000		1.15805		1,085.20000	1.08520	1,158.050	18.16	0.25	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	3,850.60000		3.85060		4,033.65000	4.03365	3,850.600	18.81	0.50	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,114.12000		1.11412		1,190.07000	1.19007	1,114.120	20.51	0.20	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.80077		69.61916		10.86379	69.27846		17.88	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.98763		67.30939		11.05301	66.96471		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			209.05615		209.05615		207.72727	207.72727			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			208.69936		208.69936		207.35610	207.35610			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			211.19331		211.19331		209.83444	209.83444			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.96320		210.96320		209.58810	209.58810			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			172.13988		172.13988		172.17852	172.17852			0.00	12,738,351.12	74	1,803.0
R212	On 04/11/2021	Bond Future			174.10376		174.10376		174.14347	174.14347			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			9.52687		87.48864		9.58594	87.16234		14.19	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.71692		84.93569		9.77839	84.60606		13.76	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.91773		85.93075		9.98184	85.59749		12.90	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,175.72000		1.17572		1,103.68000	1.10368	1,175.720	12.28	0.24	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,392.34000		1.39234		1,309.91000	1.30991	1,392.340	12.28	0.27	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	1,948.23000		1.94823	1,841.87000	1.84187	1,948.230		12.36	0.34	0.00	0	220.0
R213	9.22	Call	2,080.63000		2.08063	1,969.12000	1.96912	2,080.630		12.40	0.36	0.00	0	430.0
R213	9.58	Put	4,637.41000		4.63741	4,831.97000	4.83197	4,637.410		12.63	0.56	0.00	0	200.0
R213	9.76	Put	4,117.95000		4.11795	4,298.81000	4.29881	4,117.950		12.75	0.51	0.00	0	102.0
R213	10.00	Put	3,497.21000		3.49721	3,660.07000	3.66007	3,497.210		12.90	0.46	0.00	0	430.0
R213	10.15	Put	3,148.78000		3.14878	3,300.66000	3.30066	3,148.780		13.00	0.43	0.00	0	200.0
R213	10.17	Put	3,104.59000		3.10459	3,255.02000	3.25502	3,104.590		13.01	0.42	0.00	0	220.0
R213	10.25	Put	2,932.61000		2.93261	3,077.32000	3.07732	2,932.610		13.06	0.41	0.00	0	102.0
R213	10.60	Put	2,301.75000		2.30175	2,423.04000	2.42304	2,301.750		13.40	0.34	0.00	0	430.0
R213	10.67	Put	2,193.98000		2.19398	2,310.92000	2.31092	2,193.980		13.48	0.32	0.00	0	220.0
R213			10.11972		83.42477	10.18659	83.08761			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		10.83607	67.95543	10.88966	67.64705		21.37	0.00	37,375,486.50	550	17,880.0
R214		On 04/11/2021	Bond Future		11.01177	65.43655	11.06730	65.12501		20.93	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future		11.19546	66.20334	11.25312	65.88828		19.62	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future		11.37724	63.71420	11.43707	63.39548		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>161,595,014.62</b>	<b>1,987</b>	<b>1 141 325.0</b>
<b>Grand Total:</b>												<b>161,595,014.62</b>	<b>1,987</b>	<b>1 141 325.0</b>