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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2021

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	90.70000		90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future	794.09100		794.09100		794.69600	794.69600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.87800		802.87800		803.61000	803.61000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	812.11900		812.11900		812.99400	812.99400			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	821.72500		821.72500		822.68000	822.68000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	904.01700		904.01700		902.80100	902.80100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	914.02000		914.02000		912.92800	912.92800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	924.54100		924.54100		923.58900	923.58900			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	935.47600		935.47600		934.59200	934.59200			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	795.47700		795.47700		794.26100	794.26100			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	804.27900		804.27900		803.16900	803.16900			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	813.53600		813.53600		812.54900	812.54900			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		823.15800	823.15800		822.22900	822.22900			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		11.23361	78.64615		11.27729	78.41188			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.46745	75.75159		11.51068	75.52650			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.71398	76.64275		11.75654	76.42783			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.96335	73.79091		12.00646	73.57972			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		11.76925	77.30326		11.80252	77.10167			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.99171	73.91110		12.02443	73.71897			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.21851	74.78107		12.25045	74.59923			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.45611	71.42591		12.48836	71.24817			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		785.56400	785.56400		784.41400	784.41400			0.00	0.00	0	987.0
GOVI	On 04/11/2021	GOVI		794.25600	794.25600		793.21300	793.21300			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		803.39800	803.39800		802.47600	802.47600			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		812.90100	812.90100		812.03600	812.03600			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.71875	153.71875		153.69525	153.69525			0.00	0.00	0	5,368.0
I2025	On 04/11/2021	Bond Future		155.44037	155.44037		155.44013	155.44013			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.70935	155.70935		155.73528	155.73528			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.58855	157.58855		157.62813	157.62813			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		114.98387	114.98387		114.92249	114.92249			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		115.12072	115.12072		115.07620	115.07620			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		116.47416	116.47416		116.44845	116.44845			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		116.70434	116.70434		116.68829	116.68829			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	108.70677		108.70677		108.68522	108.68522			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	108.69902		108.69902		108.69377	108.69377			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.97687		109.97687		109.98988	109.98988			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	110.04831		110.04831		110.07073	110.07073			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	121.22588		121.22588		121.03864	121.03864			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	122.58376		122.58376		122.41300	122.41300			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	122.27169		122.27169		122.11968	122.11968			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.74763		123.74763		123.60403	123.60403			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	111.70791		111.70791		111.68498	111.68498			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	111.15063		111.15063		111.14442	111.14442			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.45768		112.45768		112.47005	112.47005			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	111.96803		111.96803		111.99026	111.99026			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	114.84413		114.84413		115.04076	115.04076			0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	116.13029		116.13029		116.34689	116.34689			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	115.54667		115.54667		115.78530	115.78530			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	116.94140		116.94140		117.19275	117.19275			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	295.69000		295.69000		295.70100	295.70100			0.00	0.00	0	576.0
IGOV	On 04/11/2021	Index Future	299.03500		299.03500		299.09100	299.09100			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	302.54800		302.54800		302.65500	302.65500			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	306.19700		306.19700		306.33200	306.33200			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		3.74500	96.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.77000		96.23000		3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.79500		96.20500		3.79500	96.20500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.89000		96.11000		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.92000		96.08000		3.92000	96.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.06000		95.94000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.30500		95.69500		4.30500	95.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.63000		95.37000		4.63000	95.37000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.87000		95.13000		4.87000	95.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.18500		94.81500		5.18500	94.81500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.41500		94.58500		5.41500	94.58500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.46751		114.64103		7.44845	114.73076		7.58	0.00	20,750,026.43	181	92,080.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R186	On 04/11/2021	Bond Future			7.65208		115.89723		7.62787	116.00557		6.84	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,812.21000		1.81221		1,770.39000	1.77039	1,812.210	6.85	0.45	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	555.35000		0.55535		540.75000	0.54075	555.350	7.35	0.18	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.84793		111.95025		7.81758	112.07904		6.53	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.05872		113.27638		8.02386	113.41625		6.06	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			320.94358		320.94358		320.90176	320.90176			0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			324.53748		324.53748		324.54423	324.54423			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.24851		320.24851		320.30920	320.30920			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.11424		324.11424		324.20307	324.20307			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			238.09386		238.09386		238.28544	238.28544			0.00	11,428,505.28	48	9,509.0
R202	On 04/11/2021	Bond Future			240.76015		240.76015		240.99003	240.99003			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			239.28587		239.28587		239.55869	239.55869			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.17365		242.17365		242.47046	242.47046			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			5.03671		107.45733		5.06554	107.41358		1.19	0.00	0.00	0	15,432.0
R2023	On 04/11/2021	Bond Future			5.15391		104.72718		5.17590	104.69907		1.31	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.29095		105.93372		5.30131	105.92302		1.13	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.44663		103.27782		5.44923	103.27576		0.96	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			9.03239		94.21271		9.04476	94.14341		13.15	0.00	0.00	0	100,948.0
R2030	On 05/08/2021	Bond Future	7.70	Call	151.70000		0.15170		152.02000	0.15202	151.700	12.63	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	897.12000		0.89712		890.60000	0.89060	897.120	12.87	0.29	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,446.29000		1.44629		1,433.86000	1.43386	1,446.290	13.04	0.40	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,562.15000		1.56215		1,548.47000	1.54847	1,562.150	13.06	0.42	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,863.00000		1.86300		1,846.11000	1.84611	1,863.000	13.12	0.48	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,464.49000		3.46449		3,432.49000	3.43249	3,464.490	13.51	0.68	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,077.63000		1.07763		1,113.40000	1.11340	1,077.630	13.56	0.30	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	737.99000		0.73799		766.54000	0.76654	737.990	13.86	0.23	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	373.88000		0.37388		392.18000	0.39218	373.880	14.18	0.13	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	276.67000		0.27667		291.52000	0.29152	276.670	14.18	0.10	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	2.19000		0.00219		2.49000	0.00249	2.190	14.18	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.21998		95.24550		9.23020	95.19008		12.00	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,005.65000		1.00565		999.28000	0.99928	1,005.650	11.50	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	1,876.85000	1.87685	1,864.60000	1.86460	1,876.850	11.74	0.38	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,921.49000	2.92149	2,902.83000	2.90283	2,921.490	11.97	0.51	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	5,177.33000	5.17733	5,147.60000	5.14760	5,177.330	12.51	0.70	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	308.12000	0.30812	316.59000	0.31659	308.120	12.90	0.08	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	236.72000	0.23672	243.67000	0.24367	236.720	12.90	0.07	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.41862	92.33872	9.42626	92.29868		11.35	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,284.72000	1.28472	1,279.47000	1.27947	1,284.720	10.80	0.27	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	2,076.57000	2.07657	2,067.91000	2.06791	2,076.570	10.99	0.38	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	3,602.78000	3.60278	3,629.67000	3.62967	3,602.780	11.27	0.50	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,931.55000	3.93155	3,915.98000	3.91598	3,931.550	11.41	0.56	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	2,600.81000	2.60081	2,623.54000	2.62354	2,600.810	11.52	0.40	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	1,074.97000	1.07497	1,088.17000	1.08817	1,074.970	12.23	0.20	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.62786	93.43292	9.63432	93.40023		10.45	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,377.17000	1.37717	1,372.74000	1.37274	1,377.170	9.85	0.27	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	4,442.19000	4.44219	4,465.30000	4.46530	4,442.190	10.21	0.54	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	3,002.93000	3.00293	3,021.89000	3.02189	3,002.930	10.56	0.41	0.00	0	1,073.0		
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			9.74666	93.20304	9.78992	92.93982		15.09	0.00	0.00	0	118,592.0		
R2032	On 04/11/2021	Bond Future			9.94226	90.07940	9.98494	89.82734		14.62	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,841.98000	1.84198	1,765.55000	1.76555	1,841.980	14.11	0.35	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	3,094.02000	3.09402	2,983.39000	2.98339	3,094.020	14.50	0.49	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	131.24000	0.13124	142.58000	0.14258	131.240	15.76	0.03	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.14492	91.11759	10.18676	90.87786		13.29	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,257.01000	1.25701	1,206.57000	1.20657	1,257.010	12.58	0.24	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,590.47000	1.59047	1,529.50000	1.52950	1,590.470	12.58	0.29	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	2,461.89000	2.46189	2,377.62000	2.37762	2,461.890	12.82	0.39	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,554.98000	2.55498	2,468.48000	2.46848	2,554.980	12.85	0.40	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	4,974.25000	4.97425	5,116.82000	5.11682	4,974.250	12.98	0.56	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	3,964.50000	3.96450	4,088.56000	4.08856	3,964.500	13.22	0.48	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	3,410.72000	3.41072	3,523.30000	3.52330	3,410.720	13.36	0.43	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	3,170.13000	3.17013	3,277.37000	3.27737	3,170.130	13.43	0.41	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	2,990.41000	2.99041	3,093.46000	3.09346	2,990.410	13.49	0.39	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	2,723.03000	2.72303	2,819.50000	2.81950	2,723.030	13.61	0.37	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	2,213.60000	2.21360	2,296.44000	2.29644	2,213.600	13.93	0.31	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	1,951.94000	1.95194	2,027.13000	2.02713	1,951.940	14.16	0.28	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.35398	88.05050	10.39627	87.81555		12.80	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			10.34296	93.36920	10.37592	93.15045		16.69	0.00	0.00	0	81,808.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,615.48000	1.61548	1,552.13000	1.55213	1,615.480	16.11	0.38	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	1,473.71000	1.47371	1,564.57000	1.56457	1,473.710	17.00	0.32	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	638.30000	0.63830	688.81000	0.68881	638.300	18.07	0.16	0.00	0	100.0		

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			10.54025		89.91754		10.57237	89.71028		16.47	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	2,513.42000		2.51342		2,442.52000	2.44252	2,513.420	15.82	0.40	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,540.49000		2.54049		2,469.04000	2.46904	2,540.490	15.83	0.40	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,850.50000		2.85050		2,772.91000	2.77291	2,850.500	15.96	0.44	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	3,630.68000		3.63068		3,739.67000	3.73967	3,630.680	16.33	0.46	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	4,083.93000		4.08393		3,984.56000	3.98456	4,083.930	16.35	0.54	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	2,402.29000		2.40229		2,485.82000	2.48582	2,402.290	16.80	0.34	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	2,165.43000		2.16543		2,243.16000	2.24316	2,165.430	16.96	0.32	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	1,358.22000		1.35822		1,413.28000	1.41328	1,358.220	17.82	0.21	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	99.70000		0.09970		106.85000	0.10685	99.700	17.82	0.02	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.74769		90.95363		10.77871	90.75927		14.96	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,737.76000		1.73776		1,690.70000	1.69070	1,737.760	14.08	0.28	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,608.81000		2.60881		2,545.05000	2.54505	2,608.810	14.40	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	3,021.36000		3.02136		2,950.57000	2.95057	3,021.360	14.55	0.41	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,266.75000		3.26675		3,191.99000	3.19199	3,266.750	14.63	0.43	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	4,768.69000		4.76869		4,875.04000	4.87504	4,768.690	14.88	0.50	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	3,669.29000		3.66929		3,759.35000	3.75935	3,669.290	15.19	0.41	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	3,619.84000		3.61984		3,709.08000	3.70908	3,619.840	15.22	0.41	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	3,093.48000		3.09348		3,173.54000	3.17354	3,093.480	15.48	0.36	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2,872.90000		2.87290		2,948.82000	2.94882	2,872.900	15.63	0.34	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	2,293.78000		2.29378		2,357.97000	2.35797	2,293.780	16.11	0.28	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	2,032.48000		2.03248		2,091.51000	2.09151	2,032.480	16.14	0.26	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.95316		87.55309		10.98424	87.36380		14.56	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			10.55816		84.72289		10.60660	84.40136		18.79	0.00	0.00	0	128,115.0
R2037	On 04/11/2021	Bond Future			10.74588		85.65178		10.79415	85.33979		17.65	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,770.45000		6.77045		6,566.38000	6.56638	6,770.450	18.63	0.70	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	988.59000		0.98859		1,049.80000	1.04980	988.590	19.09	0.16	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.94307		82.38432		10.99099	82.08314		16.86	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.14624		83.36090		11.19496	83.06308		15.61	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			10.73099		86.47146		10.76912	86.20168		19.27	0.00	86,471.46	1	86,242.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,078.02000		4.07802		3,928.62000	3.92862	4,078.020	19.72	0.64	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,476.55000		6.47655		6,283.23000	6.28323	6,476.550	20.82	0.79	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.65000		0.00065		0.82000	0.00082	0.650	21.30	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.91576		87.41955		10.95341	87.16023		18.28	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.10977		83.92219		11.14675	83.67459		17.48	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.30914		84.91703		11.34653	84.67360		16.25	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2044	On 05/08/2021	Bond Future			10.77957		83.20644		10.81246	82.97025		20.23	0.00	24,462,693.36	294	60,417.0
R2044	On 04/11/2021	Bond Future			10.95596		84.11875		10.98827	83.89286		19.20	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.14090		80.70853		11.17243	80.49423		18.36	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.33056		81.66530		11.36234	81.45526		17.07	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			10.67953		86.96118		10.70708	86.75566		19.53	0.00	0.00	0	171,250.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,573.36000		1.57336		1,521.34000	1.52134	1,573.360	18.79	0.35	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	2,199.11000		2.19911		2,131.02000	2.13102	2,199.110	19.17	0.44	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,746.55000		3.74655		3,644.74000	3.64474	3,746.550	19.75	0.61	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	5,151.56000		5.15156		5,026.29000	5.02629	5,151.560	20.32	0.71	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			10.85121		83.50230		10.87806	83.30744		19.56	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.03067		84.46454		11.05662	84.28156		17.75	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.20707		81.05025		11.23306	80.87199		17.42	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			10.23994		72.32498		10.28282	72.07528		19.94	0.00	0.00	0	28,639.0
R209	On 04/11/2021	Bond Future			10.41207		69.97741		10.45458	69.73581		19.19	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,391.77000		1.39177		1,333.25000	1.33325	1,391.770	18.29	0.28	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	3,244.03000		3.24403		3,365.77000	3.36577	3,244.030	19.19	0.45	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	840.18000		0.84018		886.85000	0.88685	840.180	20.65	0.16	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.58870		70.78388		10.63062	70.55140		17.44	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.76892		68.48107		10.81130	68.25177		16.76	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			211.20466		211.20466		211.16854	211.16854			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			210.82869		210.82869		210.82439	210.82439			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			213.30743		213.30743		213.33862	213.33862			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			213.08206		213.08206		213.13182	213.13182			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			172.44418		172.44418		172.39634	172.39634			0.00	0.00	0	1,803.0
R212	On 04/11/2021	Bond Future			174.37560		174.37560		174.35367	174.35367			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			9.40542		88.16469		9.41249	88.12514		14.60	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future			9.59375		85.60128		9.59867	85.57456		13.89	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
R213	On 03/02/2022	Bond Future			9.79235	86.58754		9.79474	86.57495		12.61	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,213.26000	1.21326		1,215.60000	1.21560	1,213.260	12.00	0.25	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,450.43000	1.45043		1,452.73000	1.45273	1,450.430	12.03	0.29	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	2,076.01000	2.07601		2,078.03000	2.07803	2,076.010	12.24	0.37	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	2,218.92000	2.21892		2,220.84000	2.22084	2,218.920	12.28	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	4,167.96000	4.16796		4,181.80000	4.18180	4,167.960	12.51	0.53	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,673.14000	3.67314		3,686.51000	3.68651	3,673.140	12.62	0.49	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	3,090.99000	3.09099		3,103.66000	3.10366	3,090.990	12.78	0.43	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,775.24000	2.77524		2,787.44000	2.78744	2,775.240	12.91	0.40	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,735.42000	2.73542		2,747.56000	2.74756	2,735.420	12.93	0.39	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,580.58000	2.58058		2,592.45000	2.59245	2,580.580	13.00	0.38	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	2,013.74000	2.01374		2,024.45000	2.02445	2,013.740	13.40	0.31	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,916.53000	1.91653		1,927.01000	1.92701	1,916.530	13.48	0.30	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.99055	84.08112		9.99165	84.07550		12.10	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			10.66461	68.95782		10.69725	68.76513		21.94	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.83645	66.43608		10.86849	66.25159		21.21	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.01571	67.20163		11.04697	67.02625		19.25	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.19191	64.71803		11.22334	64.54601		18.57	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>56,727,696.53</b>	<b>524</b>	<b>1 130 359.0</b>
<b>Grand Total:</b>													<b>56,727,696.53</b>	<b>524</b>	<b>1 130 359.0</b>