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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2021

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 06/05/2021	Index Future		786.08300	786.08300		790.31000	790.31000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		794.41600	794.41600		798.69200	798.69200			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		803.05900	803.05900		807.38200	807.38200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		811.81400	811.81400		816.18500	816.18500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		879.58600	879.58600		887.56100	887.56100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		888.91100	888.91100		896.97400	896.97400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		898.58200	898.58200		906.73400	906.73400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		908.37800	908.37800		916.62000	916.62000			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		768.95600	768.95600		776.05200	776.05200			0.00	0.00	0	308.0
ALBI	On 05/08/2021	Index Future		777.10800	777.10800		784.28200	784.28200			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		785.56300	785.56300		792.81600	792.81600			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 03/02/2022	Index Future	794.12700		794.12700		801.46000	801.46000			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 06/05/2021	Bond Future	11.53625		74.91343		11.38391	75.71918			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.79400		75.71627		11.63503	76.53097			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.05787		72.75771		11.89205	73.58128			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.34347		73.55140		12.17017	74.38405			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 06/05/2021	Bond Future	12.12921		72.97706		11.97624	73.87193			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.37689		73.75992		12.21697	74.66469			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.63232		70.29714		12.46499	71.21180			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.89946		71.06430		12.72432	71.98897			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 06/05/2021	GOVI	759.99500		759.99500		766.95100	766.95100			0.00	0.00	0	974.0
GOVI	On 05/08/2021	GOVI	768.05200		768.05200		775.08400	775.08400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	776.40800		776.40800		783.51800	783.51800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	784.87300		784.87300		792.06000	792.06000			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.83854		150.83854		151.29994	151.29994			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future	150.96276		150.96276		151.42981	151.42981			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.62434		152.62434		153.09681	153.09681			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.76793		152.76793		153.24577	153.24577			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 06/05/2021	Bond Future	108.16526		108.16526		108.23912	108.23912			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	109.35105		109.35105		109.42619	109.42619			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	109.40526		109.40526		109.48144	109.48144			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.62383		110.62383		110.70084	110.70084			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 06/05/2021	Bond Future		102.87539	102.87539	102.81099	102.81099			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future		104.00305	104.00305	103.93828	103.93828			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		103.92418	103.92418	103.85897	103.85897			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		105.08167	105.08167	105.01572	105.01572			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 06/05/2021	Bond Future		116.96670	116.96670	116.96623	116.96623			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future		116.52852	116.52852	116.52837	116.52837			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		117.81127	117.81127	117.81127	117.81127			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		117.37251	117.37251	117.37281	117.37281			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 06/05/2021	Bond Future		104.72134	104.72134	105.08219	105.08219			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future		105.86958	105.86958	106.23469	106.23469			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		105.22893	105.22893	105.59835	105.59835			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		106.40106	106.40106	106.77468	106.77468			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 06/05/2021	Bond Future		107.40358	107.40358	108.11129	108.11129			0.00	0.00	0	10,904.0
I2050		On 05/08/2021	Bond Future		106.65486	106.65486	107.37082	107.37082			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		107.82879	107.82879	108.55283	108.55283			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		107.08405	107.08405	107.81613	107.81613			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 06/05/2021	Index Future		281.38500	281.38500	281.87600	281.87600			0.00	0.00	0	976.0
IGOV		On 05/08/2021	Index Future		284.43700	284.43700	284.93500	284.93500			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		287.60000	287.60000	288.10300	288.10300			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		290.80200	290.80200	291.31200	291.31200			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future		3.69500	96.30500	3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future		3.69500	96.30500	3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.70000	96.30000	3.68000	96.32000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.70500	96.29500	3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.73000	96.27000	3.72000	96.28000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.79000	96.21000	3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.83000	96.17000	3.80000	96.20000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.08500	95.91500	4.09500	95.90500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.28000	95.72000	4.26000	95.74000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.54000	95.46000	4.50500	95.49500			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.69500	95.30500	4.65500	95.34500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		4.87500	95.12500	4.82500	95.17500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.25289	118.80679	7.12356	119.44992		6.28	0.00	32,434,253.67	273	105,286.0

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 Interest
R186	On 06/05/2021	Bond Future	7.30	Put	1,268.89000		1.26889	1,000.59000	1.00059	1,268.890		6.40	0.47	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.43390		114.79931	7.29639	115.44979			6.18	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.62097		116.03648	7.47468	116.69419			5.97	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.83114		112.02148	7.67503	112.68645			5.75	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 06/05/2021	Bond Future			320.76026		320.76026	321.15489	321.15489				0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			316.27976		316.27976	316.67999	316.67999				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.76154		319.76154	320.16670	320.16670				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.23170		315.23170	315.64155	315.64155				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 06/05/2021	Bond Future			229.19839		229.19839	229.08270	229.08270				0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			227.46338		227.46338	227.34739	227.34739				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			229.96704		229.96704	229.85015	229.85015				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			228.23078		228.23078	228.11268	228.11268				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 06/05/2021	Bond Future			5.04364		106.11711	4.90478	106.36157			1.52	0.00	28,439,385.48	268	40,958.0
R2023	On 05/08/2021	Bond Future			5.17085		107.25398	5.00764	107.50148			1.46	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.33008		104.50226	5.13402	104.75262			1.32	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.57394		105.64199	5.32832	105.89512			1.08	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 06/05/2021	Bond Future			9.03851		96.01180	8.89550	96.83296			10.83	0.00	11,041,357.00	115	113,703.0
R2030	On 06/05/2021	Bond Future	7.97	Call	182.17000		0.18217	274.49000	0.27449	182.170		10.27	0.09	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,234.82000		1.23482	1,588.78000	1.58878	1,234.820		10.84	0.38	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,343.21000		2.34321	1,927.33000	1.92733	2,343.210		10.94	0.56	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	2,187.11000		2.18711	1,790.80000	1.79080	2,187.110		10.97	0.53	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	2,038.46000		2.03846	1,661.52000	1.66152	2,038.460		11.01	0.51	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,482.11000		1.48211	1,186.13000	1.18613	1,482.110		11.24	0.41	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,684.76000		2.68476	3,227.01000	3.22701	2,684.760		11.30	0.62	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	460.81000		0.46081	349.36000	0.34936	460.810		11.92	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	36.43000		0.03643	24.80000	0.02480	36.430		11.92	0.02	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.24414		93.03548	9.09444	93.86576			10.69	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	264.65000		0.26465	354.40000	0.35440	264.650		10.07	0.09	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,582.82000		1.58282	1,911.47000	1.91147	1,582.820		10.56	0.36	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,957.91000		1.95791	2,333.38000	2.33338	1,957.910		10.66	0.42	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,352.48000		3.35248	3,860.72000	3.86072	3,352.480		11.03	0.58	0.00	0	600.0

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R2030	On 05/08/2021	Bond Future	10.30	Put	875.52000	0.87552		724.31000	0.72431	875.520	11.66	0.20	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	44.46000	0.04446		33.28000	0.03328	44.460	11.66	0.02	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.44436	94.03831		9.28794	94.87773		10.26	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	902.05000	0.90205		1,101.35000	1.10135	902.050	9.66	0.22	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,693.15000	1.69315		1,999.49000	1.99949	1,693.150	9.97	0.34	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	477.77000	0.47777		396.78000	0.39678	477.770	11.13	0.11	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.66473	91.06015		9.50089	91.90877		9.97	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 06/05/2021	Bond Future			9.86355	90.28256		9.71585	91.19032		13.07	0.00	22,028,944.64	244	124,795.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,955.66000	3.95566		4,624.62000	4.62462	3,955.660	14.21	0.70	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	6.33000	0.00633		4.13000	0.00413	6.330	14.50	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.07171	91.25035		9.91773	92.16818		12.47	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.28379	88.08894		10.12328	89.01688		12.47	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,475.61000	1.47561		1,760.62000	1.76062	1,475.610	11.95	0.28	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,523.26000	2.52326		2,926.63000	2.92663	2,523.260	12.35	0.41	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	337.84000	0.33784		278.74000	0.27874	337.840	13.55	0.07	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.51091	89.04991		10.34342	89.98798		11.72	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	917.00000	0.91700		1,106.93000	1.10693	917.000	10.96	0.18	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,373.79000	6.37379		5,802.37000	5.80237	6,373.790	11.41	0.63	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,296.14000	4.29614		3,859.34000	3.85934	4,296.140	11.86	0.49	0.00	0	198.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future			10.60028	89.34456		10.45282	90.31304		14.69	0.00	0.00	0	102,994.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	991.11000	0.99111		1,304.64000	1.30464	991.110	14.46	0.28	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,407.90000	1.40790		1,800.74000	1.80074	1,407.900	14.68	0.36	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	1,832.91000	1.83291		2,293.69000	2.29369	1,832.910	14.87	0.43	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	2,623.79000	2.62379		2,178.61000	2.17861	2,623.790	15.08	0.51	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,240.58000	3.24058		3,864.12000	3.86412	3,240.580	15.54	0.60	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	1,381.51000	1.38151		1,115.46000	1.11546	1,381.510	16.01	0.31	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,687.51000	4.68751		5,418.54000	5.41854	4,687.510	16.22	0.72	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	944.84000	0.94484		751.93000	0.75193	944.840	16.42	0.23	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	638.86000	0.63886		499.12000	0.49912	638.860	16.42	0.17	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	261.53000	0.26153		196.65000	0.19665	261.530	16.42	0.08	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	48.27000	0.04827		34.15000	0.03415	48.270	16.42	0.02	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	33.97000	0.03397		23.76000	0.02376	33.970	16.42	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.81608	90.30176		10.66244	91.28095		14.10	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,409.18000	1.40918		1,717.25000	1.71725	1,409.180	13.61	0.29	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,653.16000	3.65316		3,201.73000	3.20173	3,653.160	14.37	0.49	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,196.08000	2.19608		1,895.27000	1.89527	2,196.080	15.26	0.34	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.03515	86.80044		10.87518	87.79035		14.07	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,771.61000	1.77161		2,093.70000	2.09370	1,771.610	13.49	0.30	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,004.08000	2.00408		2,353.33000	2.35333	2,004.080	13.60	0.33	0.00	0	782.0	

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	10.62	Call	2,951.12000		2.95112	3,397.06000	3.39706	2,951.120		13.96	0.42	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,042.10000		4.04210	3,607.80000	3.60780	4,042.100		14.38	0.47	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,557.09000		2.55709	2,257.81000	2.25781	2,557.090		15.32	0.33	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	327.99000		0.32799	272.24000	0.27224	327.990		15.32	0.06	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.27260		87.74720	11.10569	88.74801			13.35	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,152.39000		1.15239	1,373.29000	1.37329	1,152.390		12.53	0.20	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	6,734.40000		6.73440	6,151.30000	6.15130	6,734.400		13.08	0.61	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,322.05000		4.32205	3,895.27000	3.89527	4,322.050		13.68	0.45	0.00	0	683.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 06/05/2021	Bond Future			10.85334		84.75233	10.70062	85.74828			15.81	0.00	7,966,719.02	94	130,351.0
R2037	On 05/08/2021	Bond Future			11.07175		81.40504	10.91260	82.41195			15.94	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.28194		82.28268	11.11645	83.30066			15.14	0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			11.50968		78.92616	11.33722	79.95528			15.10	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 06/05/2021	Bond Future			11.04675		86.40264	10.88359	87.52925			16.25	0.00	0.00	0	76,483.0
R2040	On 06/05/2021	Bond Future	10.83	Call	1,913.16000		1.91316	2,445.83000	2.44583	1,913.160		16.36	0.42	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,862.99000		4.86299	5,706.28000	5.70628	4,862.990		17.87	0.71	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	44.37000		0.04437	30.27000	0.03027	44.370		18.27	0.02	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.26334		82.82275	11.09320	83.96176			16.48	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,053.73000		3.05373	3,618.04000	3.61804	3,053.730		16.54	0.46	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,816.67000		4.81667	5,536.49000	5.53649	4,816.670		17.26	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	55.19000		0.05519	41.50000	0.04150	55.190		18.15	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.47145		83.71579	11.29445	84.86722			15.56	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.69681		80.12462	11.51222	81.28868			15.67	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 06/05/2021	Bond Future			11.11018		82.96481	10.95724	84.02808			17.11	0.00	0.00	0	61,111.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,416.56000		1.41656	1,830.70000	1.83070	1,416.560		17.03	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,709.12000		2.70912	2,240.98000	2.24098	2,709.120		17.70	0.49	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,616.63000		3.61663	4,312.32000	4.31232	3,616.630		18.26	0.61	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,876.26000		1.87626	1,526.93000	1.52693	1,876.260		18.38	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,141.25000		1.14125	912.25000	0.91225	1,141.250		19.25	0.25	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	343.58000		0.34358	260.06000	0.26006	343.580		19.25	0.10	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.31860		79.47321	11.15906	80.54821			17.35	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.51857		80.33011	11.35254	81.41689			16.36	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.73487		76.82714	11.56166	77.92583			16.49	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 06/05/2021	Bond Future			11.00727		82.33731	10.84917	83.47546			17.40	0.00	21,737,049.84	264	128,067.0
R2048	On 05/08/2021	Bond Future			11.20066		83.21940	11.03586	84.37011			16.76	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
R2048	On 04/11/2021	Bond Future			11.39564		79.70482		11.22398	80.86810		16.63	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.60580		80.57428		11.42659	81.75029		15.90	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
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.49318		69.06983		10.34070	69.94494		17.47	0.00	0.00	0	26,120.0
R209	On 06/05/2021	Bond Future	9.50	Call	372.37000		0.37237		524.96000	0.52496	372.370	16.57	0.14	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	655.04000		0.65504		883.16000	0.88316	655.040	16.90	0.22	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,586.89000		1.58689		1,992.65000	1.99265	1,586.890	17.47	0.42	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,837.16000		1.83716		2,279.43000	2.27943	1,837.160	17.59	0.46	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,955.77000		1.95577		1,610.44000	1.61044	1,955.770	17.94	0.44	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,170.22000		1.17022		942.77000	0.94277	1,170.220	18.71	0.30	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	841.67000		0.84167		670.74000	0.67074	841.670	19.26	0.23	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	468.91000		0.46891		363.77000	0.36377	468.910	19.26	0.14	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	133.65000		0.13365		98.57000	0.09857	133.650	19.26	0.05	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.68203		69.81025		10.52384	70.69507		16.58	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.87261		67.42257		10.70856	68.31702		16.64	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,014.56000		1.01456		1,225.03000	1.22503	1,014.560	15.62	0.21	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,933.00000		4.93300		4,458.39000	4.45839	4,933.000	16.64	0.56	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,695.89000		1.69589		1,486.11000	1.48611	1,695.890	18.06	0.26	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			11.07428		68.15810		10.90400	69.06235		15.55	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 06/05/2021	Bond Future			200.56081		200.56081		200.56542	200.56542			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			202.75965		202.75965		202.76510	202.76510			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			202.25370		202.25370		202.25957	202.25957			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			204.50637		204.50637		204.51250	204.51250			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 06/05/2021	Bond Future			171.68841		171.68841		171.70279	171.70279			0.00	0.00	0	3,114.0
R212	On 05/08/2021	Bond Future			171.24034		171.24034		171.25554	171.25554			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.12530		173.12530		173.14097	173.14097			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
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			9.49197	85.67275		9.34427	86.50987		12.64	0.00	0.00	0	9,146.0
R213	On 05/08/2021	Bond Future			9.69016	86.59062		9.53619	87.43705		11.97	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.89329	83.99440		9.73284	84.85016		11.98	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.11505	84.91055		9.94753	85.77563		11.18	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	923.61000	0.92361	1,112.94000	1.11294	923.610	10.44	0.20	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,292.43000	5.29243	4,796.80000	4.79680	5,292.430	11.06	0.60	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.15	Put	3,707.11000	3.70711	3,321.33000	3.32133	3,707.110	11.48	0.47	0.00	0.00	0	200.0
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 06/05/2021	Bond Future			10.95553	65.50108		10.80296	66.37799		19.27	0.00	0.00	0	13,213.0
R214	On 05/08/2021	Bond Future			11.14612	66.20285		10.98760	67.08941		18.27	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.33815	63.63922		11.17357	64.53542		18.38	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.54453	64.33339		11.37333	65.23938		17.17	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 :													123,647,709.65	1,258	1 192 043.0
Grand Total:													123,647,709.65	1,258	1 192 043.0