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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/02/2021

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	90.72000	90.72000			90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	781.52300	781.52300			786.08300	786.08300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	789.79900	789.79900			794.41600	794.41600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	798.38800	798.38800			803.05900	803.05900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	807.09000	807.09000			811.81400	811.81400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	872.52200	872.52200			879.58600	879.58600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	881.76200	881.76200			888.91100	888.91100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	891.35000	891.35000			898.58200	898.58200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	901.06600	901.06600			908.37800	908.37800			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	762.51600	762.51600			768.95600	768.95600			0.00	0.00	0	308.0
ALBI	On 05/08/2021	Index Future	770.59100	770.59100			777.10800	777.10800			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	778.97100	778.97100			785.56300	785.56300			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		787.46200	787.46200		794.12700	794.12700			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		11.68332	74.14717		11.53625	74.91343			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.94752	74.94153		11.79400	75.71627			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.21808	71.97445		12.05787	72.75771			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.51097	72.75954		12.34347	73.55140			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		12.27173	72.15975		12.12921	72.97706			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.52598	72.93355		12.37689	73.75992			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.78842	69.46177		12.63232	70.29714			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		13.06297	70.21972		12.89946	71.06430			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		753.70300	753.70300		759.99500	759.99500			0.00	7,537,030.00	1	973.0
GOVI	On 05/08/2021	GOVI		761.68500	761.68500		768.05200	768.05200			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		769.96700	769.96700		776.40800	776.40800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		778.36000	778.36000		784.87300	784.87300			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		150.23847	150.23847		150.83854	150.83854			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future		150.35551	150.35551		150.96276	150.96276			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.01021	152.01021		152.62434	152.62434			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		152.14686	152.14686		152.76793	152.76793			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		108.00365	108.00365		108.16526	108.16526			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		109.18724	109.18724		109.35105	109.35105			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		109.23950	109.23950		109.40526	109.40526			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		110.45613	110.45613		110.62383	110.62383			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		101.91681	101.91681	102.87539	102.87539			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future		103.03355	103.03355	104.00305	104.00305			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		102.94377	102.94377	103.92418	103.92418			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		104.09036	104.09036	105.08167	105.08167			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		116.26562	116.26562	116.96670	116.96670			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future		115.81922	115.81922	116.52852	116.52852			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		117.09395	117.09395	117.81127	117.81127			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		116.64732	116.64732	117.37251	117.37251			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		104.72205	104.72205	104.72134	104.72134			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future		105.86976	105.86976	105.86958	105.86958			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		105.22893	105.22893	105.22893	105.22893			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		106.40106	106.40106	106.40106	106.40106			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		105.31651	105.31651	107.40358	107.40358			0.00	0.00	0	10,904.0
I2050		On 05/08/2021	Bond Future		104.54436	104.54436	106.65486	106.65486			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		105.69506	105.69506	107.82879	107.82879			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		104.92633	104.92633	107.08405	107.08405			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		279.96200	279.96200	281.38500	281.38500			0.00	0.00	0	976.0
IGOV		On 05/08/2021	Index Future		282.99500	282.99500	284.43700	284.43700			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		286.14000	286.14000	287.60000	287.60000			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		289.32600	289.32600	290.80200	290.80200			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future		3.69500	96.30500	3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future		3.70500	96.29500	3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.73000	96.27000	3.70000	96.30000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.72500	96.27500	3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.76000	96.24000	3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.82000	96.18000	3.79000	96.21000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.85000	96.15000	3.83000	96.17000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.13500	95.86500	4.08500	95.91500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.33000	95.67000	4.28000	95.72000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.54000	95.46000	4.54000	95.46000			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.76500	95.23500	4.69500	95.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		4.93500	95.06500	4.87500	95.12500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.39782	118.09142	7.25289	118.80679		6.28	0.00	0.00	0	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	1,605.48000		1.60548		1,268.89000	1.26889	1,605.480	6.40	0.55	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.58802		114.07579		7.43390	114.79931		6.18	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.78494		115.30498		7.62097	116.03648		5.97	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.00614		111.28194		7.83114	112.02148		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			320.11928		320.11928		320.76026	320.76026			0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			315.63059		315.63059		316.27976	316.27976			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.10467		319.10467		319.76154	319.76154			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			314.56734		314.56734		315.23170	315.23170			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			229.19861		229.19861		229.19839	229.19839			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			227.46271		227.46271		227.46338	227.46338			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			229.96617		229.96617		229.96704	229.96704			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			228.22948		228.22948		228.23078	228.23078			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			5.22694		105.79556		5.04364	106.11711		1.52	0.00	0.00	0	40,958.0
R2023	On 05/08/2021	Bond Future			5.38623		106.92860		5.17085	107.25398		1.46	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.58880		104.17319		5.33008	104.50226		1.32	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.89818		105.30926		5.57394	105.64199		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			9.17622		95.22974		9.03851	96.01180		10.83	0.00	190,459.48	2	113,705.0
R2030	On 06/05/2021	Bond Future	7.97	Call	111.69000		0.11169		182.17000	0.18217	111.690	10.27	0.06	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	926.24000		0.92624		1,234.82000	1.23482	926.240	10.84	0.32	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,766.85000		2.76685		2,343.21000	2.34321	2,766.850	10.94	0.62	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	2,591.53000		2.59153		2,187.11000	2.18711	2,591.530	10.97	0.60	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	2,423.75000		2.42375		2,038.46000	2.03846	2,423.750	11.01	0.57	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,785.96000		1.78596		1,482.11000	1.48211	1,785.960	11.24	0.47	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,189.14000		2.18914		2,684.76000	2.68476	2,189.140	11.30	0.55	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	574.37000		0.57437		460.81000	0.46081	574.370	11.92	0.20	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	47.95000		0.04795		36.43000	0.03643	47.950	11.92	0.02	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.38834		92.24463		9.24414	93.03548		10.69	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	191.70000		0.19170		264.65000	0.26465	191.700	10.07	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,292.16000		1.29216		1,582.82000	1.58282	1,292.160	10.56	0.32	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,622.53000		1.62253		1,957.91000	1.95791	1,622.530	10.66	0.37	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,887.31000		2.88731		3,352.48000	3.35248	2,887.310	11.03	0.53	0.00	0	600.0

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R2030	On 05/08/2021	Bond Future	10.30	Put	1,029.51000		1.02951		875.52000	0.87552	1,029.510	11.66	0.23	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	56.07000		0.05607		44.46000	0.04446	56.070	11.66	0.02	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.59506		93.23878		9.44436	94.03831		10.26	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	730.04000		0.73004		902.05000	0.90205	730.040	9.66	0.18	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,421.43000		1.42143		1,693.15000	1.69315	1,421.430	9.97	0.30	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	560.94000		0.56094		477.77000	0.47777	560.940	11.13	0.13	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.82262		90.25184		9.66473	91.06015		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			9.99046		89.51242		9.86355	90.28256		13.07	0.00	716,099.36	8	124,803.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,394.10000		3.39410		3,955.66000	3.95566	3,394.100	14.21	0.65	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	7.93000		0.00793		6.33000	0.00633	7.930	14.50	0.00	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.20406		90.47162		10.07171	91.25035		12.47	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.42179		87.30163		10.28379	88.08894		12.47	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,248.56000		1.24856		1,475.61000	1.47561	1,248.560	11.95	0.25	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,195.65000		2.19565		2,523.26000	2.52326	2,195.650	12.35	0.37	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	390.30000		0.39030		337.84000	0.33784	390.300	13.55	0.08	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.65496		88.25396		10.51091	89.04991		11.72	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	768.57000		0.76857		917.00000	0.91700	768.570	10.96	0.16	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.81	Put	6,874.03000		6.87403		6,373.79000	6.37379	6,874.030	11.41	0.66	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.45	Put	4,680.83000		4.68083		4,296.14000	4.29614	4,680.830	11.86	0.52	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			10.74250		88.42500		10.60028	89.34456		14.69	0.00	54,381,375.00	615	103,609.0
R2035	On 06/05/2021	Bond Future	10.05	Call	721.48000		0.72148		991.11000	0.99111	721.480	14.46	0.23	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,062.68000		1.06268		1,407.90000	1.40790	1,062.680	14.68	0.30	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	1,421.66000		1.42166		1,832.91000	1.83291	1,421.660	14.87	0.37	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	3,070.30000		3.07030		2,623.79000	2.62379	3,070.300	15.08	0.57	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,666.48000		2.66648		3,240.58000	3.24058	2,666.480	15.54	0.54	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	1,646.25000		1.64625		1,381.51000	1.38151	1,646.250	16.01	0.36	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,003.29000		4.00329		4,687.51000	4.68751	4,003.290	16.22	0.67	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	1,134.96000		1.13496		944.84000	0.94484	1,134.960	16.42	0.27	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	776.06000		0.77606		638.86000	0.63886	776.060	16.42	0.21	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	324.33000		0.32433		261.53000	0.26153	324.330	16.42	0.10	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	61.37000		0.06137		48.27000	0.04827	61.370	16.42	0.02	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	43.33000		0.04333		33.97000	0.03397	43.330	16.42	0.02	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.96432		89.37203		10.81608	90.30176		14.10	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,138.06000		1.13806		1,409.18000	1.40918	1,138.060	13.61	0.25	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	4,100.88000		4.10088		3,653.16000	3.65316	4,100.880	14.37	0.54	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,494.13000		2.49413		2,196.08000	2.19608	2,494.130	15.26	0.37	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.18956		85.86052		11.03515	86.80044		14.07	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,485.86000		1.48586		1,771.61000	1.77161	1,485.860	13.49	0.27	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,692.68000		1.69268		2,004.08000	2.00408	1,692.680	13.60	0.29	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	2,547.56000		2.54756	2,951.12000	2.95112	2,547.560	13.96	0.39	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	4,472.27000		4.47227	4,042.10000	4.04210	4,472.270	14.38	0.50	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,853.57000		2.85357	2,557.09000	2.55709	2,853.570	15.32	0.36	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	384.25000		0.38425	327.99000	0.32799	384.250	15.32	0.07	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.43376		86.79704	11.27260	87.74720		13.35	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	959.57000		0.95957	1,152.39000	1.15239	959.570	12.53	0.18	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	7,307.89000		7.30789	6,734.40000	6.73440	7,307.890	13.08	0.64	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	4,744.80000		4.74480	4,322.05000	4.32205	4,744.800	13.68	0.48	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			11.00598		83.77470	10.85334	84.75233		15.81	0.00	1,591,719.30	19	130,370.0	
R2037	On 05/08/2021	Bond Future			11.23091		80.41655	11.07175	81.40504		15.94	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.44749		81.28348	11.28194	82.28268		15.14	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.68230		77.91598	11.50968	78.92616		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			11.17365		85.54276	11.04675	86.40264		16.25	0.00	53,293,139.48	623	77,106.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	1,523.40000		1.52340	1,913.16000	1.91316	1,523.400	16.36	0.37	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	4,221.10000		4.22110	4,862.99000	4.86299	4,221.100	17.87	0.67	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	53.77000		0.05377	44.37000	0.04437	53.770	18.27	0.02	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.39576		81.95329	11.26334	82.82275		16.48	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,636.51000		2.63651	3,053.73000	3.05373	2,636.510	16.54	0.42	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	4,276.27000		4.27627	4,816.67000	4.81667	4,276.270	17.26	0.56	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	65.48000		0.06548	55.19000	0.05519	65.480	18.15	0.02	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.60929		82.83680	11.47145	83.71579		15.56	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.84063		79.23607	11.69681	80.12462		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			11.24756		82.02950	11.11018	82.96481		17.11	0.00	1,476,531.00	18	61,129.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	1,076.72000		1.07672	1,416.56000	1.41656	1,076.720	17.03	0.29	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	3,139.34000		3.13934	2,709.12000	2.70912	3,139.340	17.70	0.55	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	3,017.24000		3.01724	3,616.63000	3.61663	3,017.240	18.26	0.56	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	2,194.94000		2.19494	1,876.26000	1.87626	2,194.940	18.38	0.42	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	1,346.17000		1.34617	1,141.25000	1.14125	1,346.170	19.25	0.29	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	416.41000		0.41641	343.58000	0.34358	416.410	19.25	0.12	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.46200		78.52758	11.31860	79.47321		17.35	0.00	0.00	0	0.0	
R2044	On 04/11/2021	Bond Future			11.66788		79.37422	11.51857	80.33011		16.36	0.00	0.00	0	0.0	
R2044	On 03/02/2022	Bond Future			11.89075		75.86074	11.73487	76.82714		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			11.14982		81.33485	11.00727	82.33731		17.40	0.00	2,765,384.90	34	128,101.0	
R2048	On 05/08/2021	Bond Future			11.34935		82.20592	11.20066	83.21940		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			11.55063		78.68026		11.39564	79.70482		16.63	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.76774		79.53847		11.60580	80.57428		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			10.64043		68.23969		10.49318	69.06983		17.47	0.00	0.00	0	26,120.0
R209	On 06/05/2021	Bond Future	9.50	Call	248.10000		0.24810		372.37000	0.37237	248.100	16.57	0.11	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	462.29000		0.46229		655.04000	0.65504	462.290	16.90	0.17	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,225.43000		1.22543		1,586.89000	1.58689	1,225.430	17.47	0.35	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,440.01000		1.44001		1,837.16000	1.83716	1,440.010	17.59	0.40	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,301.82000		2.30182		1,955.77000	1.95577	2,301.820	17.94	0.50	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,396.41000		1.39641		1,170.22000	1.17022	1,396.410	18.71	0.35	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,009.76000		1.00976		841.67000	0.84167	1,009.760	19.26	0.27	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	571.62000		0.57162		468.91000	0.46891	571.620	19.26	0.17	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	167.08000		0.16708		133.65000	0.13365	167.080	19.26	0.06	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.83485		68.97094		10.68203	69.81025		16.58	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.03116		66.57409		10.87261	67.42257		16.64	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	830.77000		0.83077		1,014.56000	1.01456	830.770	15.62	0.19	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,400.08000		5.40008		4,933.00000	4.93300	5,400.080	16.64	0.59	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,903.90000		1.90390		1,695.89000	1.69589	1,903.900	18.06	0.28	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			11.23892		67.30031		11.07428	68.15810		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			199.78492		199.78492		200.56081	200.56081			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			201.97437		201.97437		202.75965	202.75965			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			201.45951		201.45951		202.25370	202.25370			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			203.70322		203.70322		204.50637	204.50637			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			171.59511		171.59511		171.68841	171.68841			0.00	0.00	0	3,114.0
R212	On 05/08/2021	Bond Future			171.14536		171.14536		171.24034	171.24034			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.02898		173.02898		173.12530	173.12530			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			9.63441	84.87554		9.49197	85.67275		12.64	0.00	169,751.08	2	9,148.0
R213	On 05/08/2021	Bond Future			9.83868	85.78457		9.69016	86.59062		11.97	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.04808	83.17956		9.89329	83.99440		11.98	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.27672	84.08674		10.11505	84.91055		11.18	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	759.93000	0.75993		923.61000	0.92361	759.930	10.44	0.17	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,783.93000	5.78393		5,292.43000	5.29243	5,783.930	11.06	0.63	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.15	Put	4,092.42000	4.09242		3,707.11000	3.70711	4,092.420	11.48	0.51	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			11.09773	64.70056		10.95553	65.50108		19.27	0.00	0.00	0	13,213.0
R214	On 05/08/2021	Bond Future			11.29396	65.39346		11.14612	66.20285		18.27	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.49173	62.82100		11.33815	63.63922		18.38	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.70439	63.50620		11.54453	64.33339		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 :													122,121,489.60	1,322	1 193 363.0
Grand Total:													122,121,489.60	1,322	1 193 363.0