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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2021

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		90.71000	90.71000		90.71000	90.71000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		787.31300	787.31300		785.87800	785.87800			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		795.65700	795.65700		794.21000	794.21000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		804.46200	804.46200		803.00100	803.00100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		813.50400	813.50400		812.02700	812.02700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		888.37800	888.37800		882.03500	882.03500			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		897.79300	897.79300		891.38600	891.38600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		907.72900	907.72900		901.25300	901.25300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		917.93100	917.93100		911.38300	911.38300			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		777.04500	777.04500		771.81000	771.81000			0.00	0.00	0	306.0
ALBI	On 05/08/2021	Index Future		785.28100	785.28100		779.99300	779.99300			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		793.97100	793.97100		788.62600	788.62600			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	802.89500		802.89500	797.49100	797.49100				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	11.32480		76.03516	11.46774	75.27427				0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.57349		76.84981	11.72240	76.08163				0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.82511		73.91752	11.98026	73.14153				0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.09503		74.74935	12.25705	73.96491				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	11.91275		74.24882	12.04527	73.46582				0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.15076		75.04497	12.28906	74.25444				0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.39326		71.61010	12.53778	70.81144				0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.64467		72.41650	12.79577	71.60921				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	767.85200		767.85200	762.77500	762.77500				0.00	0.00	0	978.0
GOVI	On 05/08/2021	GOVI	775.99000		775.99000	770.86200	770.86200				0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	784.57700		784.57700	779.39400	779.39400				0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	793.39500		793.39500	788.15500	788.15500				0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.69543		150.69543	150.60414	150.60414				0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future	150.81776		150.81776	150.72713	150.72713				0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.50604		152.50604	152.41547	152.41547				0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.69986		152.69986	152.60878	152.60878				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	109.77070		109.77070	108.00629	108.00629				0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	110.97386		110.97386	109.19125	109.19125				0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	111.06662		111.06662	109.26482	109.26482				0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	112.34132		112.34132	110.51919	110.51919				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	103.63173		103.63173		101.92117	101.92117			0.00	0.00	0	9,583.0
I2033	On 05/08/2021	Bond Future	104.76751		104.76751		103.03928	103.03928			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	104.71655		104.71655		102.96969	102.96969			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	105.91825		105.91825		104.15176	104.15176			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	116.66145		116.66145		116.34860	116.34860			0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future	116.21968		116.21968		115.90467	115.90467			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	117.52088		117.52088		117.20313	117.20313			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	117.11875		117.11875		116.79777	116.79777			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	105.81626		105.81626		103.65254	103.65254			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future	106.97625		106.97625		104.78993	104.78993			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	106.36766		106.36766		104.15761	104.15761			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	107.58868		107.58868		105.35357	105.35357			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	109.24461		109.24461		105.32173	105.32173			0.00	0.00	0	10,904.0
I2050	On 05/08/2021	Bond Future	108.51574		108.51574		104.55091	104.55091			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	109.73066		109.73066		105.72224	105.72224			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	109.04387		109.04387		104.99001	104.99001			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	282.43000		282.43000		279.36300	279.36300			0.00	0.00	0	975.0
IGOV	On 05/08/2021	Index Future	285.49300		285.49300		282.39400	282.39400			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	288.72100		288.72100		285.58700	285.58700			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	292.03400		292.03400		288.86400	288.86400			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	3.68500		96.31500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.71000		96.29000		3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.69500		96.30500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.72000		96.28000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.79000		96.21000		3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.82000		96.18000		3.84000	96.16000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.09500		95.90500		4.12500	95.87500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.30000		95.70000		4.33000	95.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.55000		95.45000		4.56000	95.44000			0.00	0.00	0	20,001.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.74500		95.25500		4.75500	95.24500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.93500		95.06500		4.95500	95.04500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.21568		118.99136		7.26362	118.75363		6.28	0.00	169,800,670.72	1,427	106,150.0

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	1,138.64000		1.13864		1,257.09000	1.25709	1,138.640	6.40	0.44	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.39444		114.98550		7.44510	114.74654		6.18	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.57415		116.24645		7.62783	116.00575		5.97	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.77198		112.27289		7.82915	112.02992		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			320.04863		320.04863		319.69966	319.69966			0.00	1,920,291.78	6	2,074.0
R197	On 05/08/2021	Bond Future			315.55955		315.55955		315.21025	315.21025			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.09270		319.09270		318.74178	318.74178			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			314.66260		314.66260		314.30885	314.30885			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			229.09352		229.09352		227.03087	227.03087			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			227.35694		227.35694		225.27397	225.27397			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			229.90214		229.90214		227.79752	227.79752			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			228.24239		228.24239		226.11450	226.11450			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			5.25609		105.74455		5.23379	105.78357		1.52	0.00	0.00	0	40,958.0
R2023	On 05/08/2021	Bond Future			5.42033		106.87721		5.39338	106.91782		1.46	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.61410		104.14109		5.58114	104.18291		1.32	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.89506		105.31245		5.85336	105.35515		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			8.89224		96.85178		9.00230	96.21885		10.83	0.00	24,987,759.24	258	113,541.0
R2030	On 06/05/2021	Bond Future	7.97	Call	240.57000		0.24057		181.29000	0.18129	240.570	10.27	0.11	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,521.37000		1.52137		1,266.77000	1.26677	1,521.370	10.84	0.45	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	1,841.05000		1.84105		2,179.05000	2.17905	1,841.050	10.94	0.49	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,705.00000		1.70500		2,027.51000	2.02751	1,705.000	10.97	0.46	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,576.48000		1.57648		1,883.60000	1.88360	1,576.480	11.01	0.44	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,106.77000		1.10677		1,349.08000	1.34908	1,106.770	11.24	0.34	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,168.27000		3.16827		2,763.89000	2.76389	3,168.270	11.30	0.68	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	303.94000		0.30394		395.52000	0.39552	303.940	11.92	0.12	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	18.14000		0.01814		27.16000	0.02716	18.140	11.92	0.01	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.09114		93.88417		9.20610	93.24556		10.69	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	334.15000		0.33415		271.53000	0.27153	334.150	10.07	0.11	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,871.92000		1.87192		1,629.89000	1.62989	1,871.920	10.56	0.41	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,293.34000		2.29334		2,015.25000	2.01525	2,293.340	10.66	0.47	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,824.29000		3.82429		3,442.89000	3.44289	3,824.290	11.03	0.63	0.00	0	600.0

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R2030	On 05/08/2021	Bond Future	10.30	Put	686.98000	0.68698		808.97000	0.80897	686.980	11.66	0.17	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	28.91000	0.02891		37.80000	0.03780	28.910	11.66	0.01	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.28122	94.91401		9.40117	94.26911		10.26	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,081.86000	1.08186		934.98000	0.93498	1,081.860	9.66	0.25	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,977.90000	1.97790		1,749.72000	1.74972	1,977.900	9.97	0.38	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	376.58000	0.37658		441.03000	0.44103	376.580	11.13	0.09	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.48766	91.97774		9.61321	91.32591		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			9.68088	91.40707		9.81171	90.59975		13.07	0.00	44,972,278.44	492	124,758.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,714.66000	4.71466		4,126.82000	4.12682	4,714.660	14.21	0.77	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	2.35000	0.00235		4.05000	0.00405	2.350	14.50	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			9.88139	92.38667		10.01756	91.57167		12.47	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.08253	89.25458		10.22429	88.43138		12.47	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,799.83000	1.79983		1,550.75000	1.55075	1,799.830	11.95	0.33	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,991.21000	2.99121		2,637.28000	2.63728	2,991.210	12.35	0.46	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	251.04000	0.25104		303.70000	0.30370	251.040	13.55	0.06	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.29548	90.25901		10.44330	89.42693		11.72	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,140.94000	1.14094		973.49000	0.97349	1,140.940	10.96	0.22	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	5,608.19000	5.60819		6,115.99000	6.11599	5,608.190	11.41	0.59	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	3,702.04000	3.70204		4,090.43000	4.09043	3,702.040	11.86	0.44	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			10.40756	90.61341		10.52789	89.81806		14.69	0.00	257,704,538.04	2,844	103,193.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,320.30000	1.32030		1,075.05000	1.07505	1,320.300	14.46	0.35	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,834.45000	1.83445		1,523.49000	1.52349	1,834.450	14.68	0.44	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,345.98000	2.34598		1,978.24000	1.97824	2,345.980	14.87	0.51	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	1,949.91000	1.94991		2,325.09000	2.32509	1,949.910	15.08	0.42	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,971.10000	3.97110		3,466.72000	3.46672	3,971.100	15.54	0.68	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	954.18000	0.95418		1,178.74000	1.17874	954.180	16.01	0.24	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	5,570.35000	5.57035		4,975.46000	4.97546	5,570.350	16.22	0.78	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	625.43000	0.62543		787.96000	0.78796	625.430	16.42	0.17	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	402.75000	0.40275		519.47000	0.51947	402.750	16.42	0.12	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	147.71000	0.14771		200.54000	0.20054	147.710	16.42	0.05	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	22.28000	0.02228		33.08000	0.03308	22.280	16.42	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	15.04000	0.01504		22.74000	0.02274	15.040	16.42	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.61539	91.58403		10.74055	90.78113		14.10	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,762.50000	1.76250		1,515.34000	1.51534	1,762.500	13.61	0.34	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,004.10000	3.00410		3,379.32000	3.37932	3,004.100	14.37	0.44	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,748.08000	1.74808		1,999.27000	1.99927	1,748.080	15.26	0.29	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.82357	88.11327		10.95372	87.30227		14.07	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,161.23000	2.16123		1,899.46000	1.89946	2,161.230	13.49	0.35	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,428.27000	2.42827		2,144.29000	2.14429	2,428.270	13.60	0.37	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	3,500.10000	3.50010		3,136.97000	3.13697	3,500.100	13.96	0.47		0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,422.84000	3.42284		3,780.78000	3.78078	3,422.840	14.38	0.42		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,119.26000	2.11926		2,366.87000	2.36687	2,119.260	15.32	0.28		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	241.61000	0.24161		287.10000	0.28710	241.610	15.32	0.05		0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.04690	89.10463		11.18258	88.28483		13.35	0.00		0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,427.93000	1.42793		1,246.92000	1.24692	1,427.930	12.53	0.24		0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	5,910.91000	5.91091		6,388.19000	6.38819	5,910.910	13.08	0.56		0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	3,709.01000	3.70901		4,058.40000	4.05840	3,709.010	13.68	0.40		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			10.64512	86.11470		10.79130	85.15475		15.81	0.00		27,556,704.00	320	130,141.0
R2037	On 05/08/2021	Bond Future			10.85488	82.78177		11.00699	81.81251		15.94	0.00		0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.05396	83.69012		11.21195	82.71085		15.14	0.00		0.00	0	0.0
R2037	On 03/02/2022	Bond Future			11.26743	80.37748		11.43195	79.38751		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			10.80245	88.09850		10.93825	87.14915		16.25	0.00		44,049,250.00	500	79,050.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,631.11000	2.63111		2,177.11000	2.17711	2,631.110	16.36	0.53		0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	6,062.36000	6.06236		5,345.00000	5.34500	6,062.360	17.87	0.79		0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	17.55000	0.01755		27.38000	0.02738	17.550	18.27	0.01		0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.00874	84.53651		11.15011	83.57800		16.48	0.00		0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,850.19000	3.85019		3,369.36000	3.36936	3,850.190	16.54	0.53		0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,848.04000	5.84804		5,236.70000	5.23670	5,848.040	17.26	0.67		0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	30.84000	0.03084		41.25000	0.04125	30.840	18.15	0.01		0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.20423	85.46415		11.35111	84.49581		15.56	0.00		0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.41367	81.92128		11.56669	80.94238		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			10.88692	84.52492		11.00185	83.71551		17.11	0.00		82,834,421.60	980	61,779.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,936.27000	1.93627		1,624.05000	1.62405	1,936.270	17.03	0.43		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,931.15000	1.93115		2,288.17000	2.28817	1,931.150	17.70	0.39		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,550.72000	4.55072		4,020.97000	4.02097	4,550.720	18.26	0.70		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,278.32000	1.27832		1,543.99000	1.54399	1,278.320	18.38	0.29		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	734.04000	0.73404		907.45000	0.90745	734.040	19.25	0.18		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	188.28000	0.18828		248.84000	0.24884	188.280	19.25	0.06		0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.08584	81.04986		11.20552	80.23263		17.35	0.00		0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.27410	81.93927		11.39847	81.11369		16.36	0.00		0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.47557	78.48187		11.60517	77.64734		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			10.78484	83.94668		10.91477	82.99979		17.40	0.00		485,967,330.52	5,789	132,655.0
R2048	On 05/08/2021	Bond Future			10.96894	84.84581		11.10414	83.88979		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 05/08/2021	Bond Future	10.30	Call	1,673.35000	1.67335	1,404.41000	1.40441	1,673.350	15.75	0.31	33,266,115.92	1,300	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,518.94000	3.51894	3,070.62000	3.07062	3,518.940	16.64	0.50	53,888,097.28	1,300	1,300.0
R2048	On 04/11/2021	Bond Future			11.15211	81.36427	11.29276	80.39834		16.63	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.34746	82.27977	11.49413	81.30335		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			10.28656	70.25952	10.42659	69.45004		17.47	0.00	15,386,834.88	219	26,647.0
R209	On 06/05/2021	Bond Future	9.50	Call	527.10000	0.52710	396.53000	0.39653	527.100	16.57	0.19	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	898.47000	0.89847	699.06000	0.69906	898.470	16.90	0.29	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,057.33000	2.05733	1,691.86000	1.69186	2,057.330	17.47	0.50	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,356.97000	2.35697	1,956.97000	1.95697	2,356.970	17.59	0.54	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,407.55000	1.40755	1,734.01000	1.73401	1,407.550	17.94	0.36	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	793.28000	0.79328	1,007.94000	1.00794	793.280	18.71	0.23	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	550.57000	0.55057	711.68000	0.71168	550.570	19.26	0.17	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	284.85000	0.28485	382.52000	0.38252	284.850	19.26	0.10	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	69.48000	0.06948	100.76000	0.10076	69.480	19.26	0.03	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.46780	71.01250	10.61286	70.19512		16.58	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.64812	68.65086	10.79840	67.82508		16.64	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,274.98000	1.27498	1,082.58000	1.08258	1,274.980	15.62	0.25	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,242.38000	4.24238	4,682.66000	4.68266	4,242.380	16.64	0.51	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,375.69000	1.37569	1,570.74000	1.57074	1,375.690	18.06	0.22	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.83692	69.42342	10.99279	68.58865		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			201.06064	201.06064	199.78864	199.78864			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			203.26436	203.26436	201.98075	201.98075			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			202.80192	202.80192	201.50526	201.50526			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			205.12956	205.12956	203.81878	203.81878			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			171.38936	171.38936	171.58782	171.58782			0.00	0.00	0	3,114.0

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 05/08/2021			Bond Future	170.93767	170.93767	171.14017	171.14017			0.00	0.00	0	0.0
R212	On 04/11/2021			Bond Future	172.85141	172.85141	173.05742	173.05742			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 06/05/2021			Bond Future	9.33609	86.55655	9.46115	85.84654		12.64	0.00	3,635,375.10	42	9,143.0
R213	On 05/08/2021			Bond Future	9.52777	87.48365	9.65790	86.76705		11.97	0.00	0.00	0	0.0
R213	On 04/11/2021			Bond Future	9.72111	84.91317	9.85656	84.18930		11.98	0.00	0.00	0	0.0
R213	On 03/02/2022			Bond Future	9.92971	85.86835	10.07104	85.13669		11.18	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	Bond Future	1,111.33000	1.11133	955.44000	0.95544	1,111.330	10.44	0.23	0.00	0	200.0
R213	On 03/02/2022	9.58	Put	Bond Future	4,713.38000	4.71338	5,137.84000	5.13784	4,713.380	11.06	0.56	0.00	0	200.0
R213	On 03/02/2022	10.15	Put	Bond Future	3,248.59000	3.24859	3,580.06000	3.58006	3,248.590	11.48	0.43	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	10.74400	66.72197	10.87359	65.96969		19.27	0.00	27,422,729.67	411	13,552.0
R214	On 05/08/2021			Bond Future	10.92646	67.43662	11.06090	66.67702		18.27	0.00	0.00	0	0.0
R214	On 04/11/2021			Bond Future	11.10792	64.89862	11.24734	64.13120		18.38	0.00	0.00	0	0.0
R214	On 03/02/2022			Bond Future	11.30095	65.62882	11.44586	64.85297		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 :												1,273,392,397.19	15,888	1 203 984.0
Grand Total:												1,273,392,397.19	15,888	1 203 984.0