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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/06/2021

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
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 05/08/2021	Index Future		801.79700	801.79700		802.74700	802.74700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		810.62900	810.62900		811.59700	811.59700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		819.91800	819.91800		820.90200	820.90200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		829.59600	829.59600		830.59500	830.59500			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		919.54700	919.54700		920.26100	920.26100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		929.67600	929.67600		930.40600	930.40600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		940.33000	940.33000		941.07400	941.07400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		951.42800	951.42800		952.18500	952.18500			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		807.83200	807.83200		809.17600	809.17600			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		816.73000	816.73000		818.09600	818.09600			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		826.09000	826.09000		827.47600	827.47600			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		835.84000	835.84000		837.24700	837.24700			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		10.98508	79.99860		10.95685	80.15435			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.21295	77.09617		11.18350	77.25393			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.45289	77.98050		11.42215	78.14022			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.69496	75.12518		11.66289	75.28688			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		11.52218	78.82914		11.49379	79.00778			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.73781	75.43098		11.70817	75.61181			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		11.95743	76.29664		11.92649	76.47975			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.18673	72.94017		12.15440	73.12553			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		797.70600	797.70600		799.03300	799.03300			0.00	7,977,060.00	1	976.0
GOVI	On 04/11/2021	GOVI		806.49300	806.49300		807.84200	807.84200			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		815.73500	815.73500		817.10400	817.10400			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		825.36300	825.36300		826.75200	826.75200			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.77444	153.77444		153.67415	153.67415			0.00	0.00	0	5,211.0
I2025	On 04/11/2021	Bond Future		155.48865	155.48865		155.38774	155.38774			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.73536	155.73536		155.63351	155.63351			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.61098	157.61098		157.50814	157.50814			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		115.07452	115.07452		114.88935	114.88935			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		115.18689	115.18689		114.99992	114.99992			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		116.53504	116.53504		116.34619	116.34619			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		116.74499	116.74499		116.55395	116.55395			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	108.82056		108.82056		108.68728	108.68728			0.00	0.00	0	9,059.0
I2033	On	04/11/2021		Bond Future	108.78389		108.78389		108.64949	108.64949			0.00	0.00	0	0.0
I2033	On	03/02/2022		Bond Future	110.05705		110.05705		109.92136	109.92136			0.00	0.00	0	0.0
I2033	On	05/05/2022		Bond Future	110.11026		110.11026		109.97301	109.97301			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	122.55217		122.55217		122.03610	122.03610			0.00	0.00	0	7,713.0
I2038	On	04/11/2021		Bond Future	123.91833		123.91833		123.39687	123.39687			0.00	0.00	0	0.0
I2038	On	03/02/2022		Bond Future	123.59901		123.59901		123.07163	123.07163			0.00	0.00	0	0.0
I2038	On	05/05/2022		Bond Future	125.08782		125.08782		124.55431	124.55431			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	113.39445		113.39445		113.17584	113.17584			0.00	0.00	0	18,098.0
I2046	On	04/11/2021		Bond Future	112.81940		112.81940		112.59878	112.59878			0.00	0.00	0	0.0
I2046	On	03/02/2022		Bond Future	114.14013		114.14013		113.91694	113.91694			0.00	0.00	0	0.0
I2046	On	05/05/2022		Bond Future	113.63958		113.63958		113.41391	113.41391			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	116.08108		116.08108		115.38957	115.38957			0.00	0.00	0	11,059.0
I2050	On	04/11/2021		Bond Future	117.37499		117.37499		116.67616	116.67616			0.00	0.00	0	0.0
I2050	On	03/02/2022		Bond Future	116.78309		116.78309		116.07603	116.07603			0.00	0.00	0	0.0
I2050	On	05/05/2022		Bond Future	118.18956		118.18956		117.47446	117.47446			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	297.17000		297.17000		296.42200	296.42200			0.00	0.00	0	576.0
IGOV	On	04/11/2021		Index Future	300.51600		300.51600		299.76300	299.76300			0.00	0.00	0	16.0
IGOV	On	03/02/2022		Index Future	304.03200		304.03200		303.27200	303.27200			0.00	0.00	0	0.0
IGOV	On	05/05/2022		Index Future	307.69200		307.69200		306.92400	306.92400			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2021		Jibar Tradeable Future	3.68500		96.31500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/07/2021		Jibar Tradeable Future	3.70500		96.29500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/08/2021		Jibar Tradeable Future	3.76000		96.24000		3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/09/2021		Jibar Tradeable Future	3.78500		96.21500		3.77500	96.22500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On	20/10/2021		Jibar Tradeable Future	3.87000		96.13000		3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/11/2021		Jibar Tradeable Future	3.90000		96.10000		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/12/2021		Jibar Tradeable Future	4.02000		95.98000		4.00000	96.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022		Jibar Tradeable Future	4.24500		95.75500		4.24500	95.75500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022		Jibar Tradeable Future	4.52000		95.48000		4.51000	95.49000			0.00	0.00	0	471.0
JIBAR FUTURE	On	21/09/2022		Jibar Tradeable Future	4.70000		95.30000		4.69000	95.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022		Jibar Tradeable Future	4.97500		95.02500		4.96500	95.03500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023		Jibar Tradeable Future	5.13500		94.86500		5.13500	94.86500			0.00	0.00	0	0.0
R186	On	05/08/2021		Bond Future	7.22063		115.81016		7.18625	115.97417		7.34	0.00	10,654,534.72	92	91,025.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/11/2021	Bond Future			7.39095		117.07281		7.35432	117.23895		6.63	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,216.31000		1.21631		1,177.14000	1.17714	1,216.310	6.72	0.36	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	294.75000		0.29475		286.57000	0.28657	294.750	7.14	0.11	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.57083		113.13308		7.53170	113.30139		6.31	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.76298		114.47013		7.72108	114.64057		5.89	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			321.49033		321.49033		321.52031	321.52031			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.07374		325.07374		325.10498	325.10498			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.71237		320.71237		320.74442	320.74442			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.57566		324.57566		324.60854	324.60854			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			238.90610		238.90610		238.85624	238.85624			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			241.56904		241.56904		241.51923	241.51923			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			240.05894		240.05894		240.00886	240.00886			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.95018		242.95018		242.89979	242.89979			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			5.13047		107.31514		5.13751	107.30447		1.13	0.00	13,950,968.20	130	15,544.0
R2023	On 04/11/2021	Bond Future			5.27084		104.57781		5.27902	104.56738		1.25	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.44281		105.77702		5.45284	105.76668		1.08	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.65030		103.11654		5.66332	103.10625		0.94	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			8.77097		95.69269		8.75252	95.79827		12.65	0.00	5,454,483.33	57	101,728.0
R2030	On 05/08/2021	Bond Future	7.70	Call	160.43000		0.16043		189.32000	0.18932	160.430	12.10	0.08	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	1,141.96000		1.14196		1,231.21000	1.23121	1,141.960	12.52	0.37	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,850.79000		1.85079		1,957.43000	1.95743	1,850.790	12.67	0.51	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	2,000.07000		2.00007		2,109.18000	2.10918	2,000.070	12.70	0.54	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,384.36000		2.38436		2,498.47000	2.49847	2,384.360	12.78	0.60	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	971.51000		0.97151		985.71000	0.98571	971.510	12.96	0.31	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,345.79000		4.34579		4,468.56000	4.46856	4,345.790	13.30	0.80	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	313.49000		0.31349		329.27000	0.32927	313.490	13.67	0.13	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	115.90000		0.11590		125.80000	0.12580	115.900	13.67	0.05	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	76.75000		0.07675		84.52000	0.08452	76.750	13.67	0.04	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.10000		0.00010		0.14000	0.00014	0.100	13.67	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			8.94793		96.73656		8.92862	96.84355		11.37	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,205.98000		1.20598		1,262.36000	1.26236	1,205.980	10.99	0.30	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	2,263.61000	2.26361	2,341.03000	2.34103	2,263.610	11.25	0.46	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	3,501.35000	3.50135	3,593.24000	3.59324	3,501.350	11.49	0.59	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	6,091.59000	6.09159	6,197.49000	6.19749	6,091.590	12.14	0.77	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	129.98000	0.12998	132.43000	0.13243	129.980	12.25	0.04	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	93.99000	0.09399	96.12000	0.09612	93.990	12.25	0.03	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.13484	93.84168	9.11458	93.95018		10.93	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,556.57000	1.55657	1,609.55000	1.60955	1,556.570	10.44	0.32	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	2,522.55000	2.52255	2,591.10000	2.59110	2,522.550	10.71	0.44	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	2,732.47000	2.73247	2,707.05000	2.70705	2,732.470	10.99	0.43	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	4,664.65000	4.66465	4,753.72000	4.75372	4,664.650	11.15	0.63	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	1,906.62000	1.90662	1,890.93000	1.89093	1,906.620	11.30	0.33	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	672.26000	0.67226	669.58000	0.66958	672.260	11.78	0.14	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.33107	94.95117	9.30983	95.06105		10.09	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	1,195.24000	1.19524	1,235.09000	1.23509	1,195.240	9.51	0.25	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,655.55000	1.65555	1,704.49000	1.70449	1,655.550	9.51	0.32	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	2,486.35000	2.48635	2,547.89000	2.54789	2,486.350	9.74	0.41	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	3,524.72000	3.52472	3,489.04000	3.48904	3,524.720	10.01	0.48	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	2,291.80000	2.29180	2,269.59000	2.26959	2,291.800	10.37	0.35	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	945.53000	0.94553	938.12000	0.93812	945.530	10.88	0.17	0.00	0	1,800.0		
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			9.45040	95.03374	9.43709	95.11716		14.39	0.00	13,209,689.86	139	120,491.0		
R2032	On 04/11/2021	Bond Future			9.63458	91.92519	9.62067	92.00984		13.86	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	2,289.66000	2.28966	2,357.51000	2.35751	2,289.660	13.54	0.42	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	3,797.79000	3.79779	3,879.43000	3.87943	3,797.790	13.92	0.58	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	42.83000	0.04283	44.84000	0.04484	42.830	14.98	0.01	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			9.82504	92.97962	9.81050	93.06550		12.71	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,517.56000	1.51756	1,561.82000	1.56182	1,517.560	11.98	0.29	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,954.67000	1.95467	2,005.52000	2.00552	1,954.670	12.09	0.34	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	3,030.21000	3.03021	3,093.12000	3.09312	3,030.210	12.42	0.46	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	3,140.41000	3.14041	3,204.31000	3.20431	3,140.410	12.45	0.47	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	3,781.39000	3.78139	3,763.87000	3.76387	3,781.390	12.58	0.48	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	2,917.81000	2.91781	2,906.90000	2.90690	2,917.810	12.81	0.40	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	2,465.74000	2.46574	2,458.30000	2.45830	2,465.740	12.98	0.36	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	2,276.56000	2.27656	2,270.58000	2.27058	2,276.560	13.07	0.33	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	2,136.37000	2.13637	2,131.46000	2.13146	2,136.370	13.16	0.32	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	1,929.53000	1.92953	1,926.22000	1.92622	1,929.530	13.31	0.29	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	1,538.52000	1.53852	1,538.05000	1.53805	1,538.520	13.66	0.24	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	1,302.27000	1.30227	1,302.99000	1.30299	1,302.270	13.72	0.21	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.02070	89.93216	10.00552	90.01915		12.31	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			10.08240	95.12605	10.04865	95.35723		15.87	0.00	7,229,579.80	76	82,718.0		

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 05/08/2021	Bond Future	10.02	Call	2,073.49000	2.07349	2,251.72000	2.25172	2,073.490	15.89	0.48	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	773.84000	0.77384	775.37000	0.77537	773.840	17.07	0.21	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	236.63000	0.23663	244.78000	0.24478	236.630	17.52	0.08	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.27013	91.68866	10.23502	91.92260		15.77	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	3,087.84000	3.08784	3,236.91000	3.23691	3,087.840	15.64	0.47	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	3,119.29000	3.11929	3,269.09000	3.26909	3,119.290	15.65	0.48	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	3,477.90000	3.47790	3,635.61000	3.63561	3,477.900	15.75	0.51	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,670.32000	2.67032	2,617.65000	2.61765	2,670.320	16.13	0.39	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	4,905.86000	4.90586	5,088.25000	5.08825	4,905.860	16.15	0.62	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,712.43000	1.71243	1,682.60000	1.68260	1,712.430	16.82	0.27	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,533.79000	1.53379	1,508.31000	1.50831	1,533.790	17.03	0.25	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	809.09000	0.80909	797.97000	0.79797	809.090	17.11	0.15	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	35.29000	0.03529	35.69000	0.03569	35.290	17.11	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.46714	92.74021	10.43055	92.97708		14.33	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	2,061.99000	2.06199	2,164.61000	2.16461	2,061.990	13.61	0.33	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	3,096.67000	3.09667	3,226.06000	3.22606	3,096.670	13.99	0.43	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	3,571.48000	3.57148	3,711.01000	3.71101	3,571.480	14.13	0.47	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	3,852.89000	3.85289	3,997.92000	3.99792	3,852.890	14.20	0.49	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,691.61000	3.69161	3,616.90000	3.61690	3,691.610	14.45	0.43	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,771.44000	2.77144	2,715.49000	2.71549	2,771.440	14.84	0.35	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,730.78000	2.73078	2,675.71000	2.67571	2,730.780	14.87	0.35	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,304.84000	2.30484	2,259.20000	2.25920	2,304.840	15.17	0.30	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	2,127.52000	2.12752	2,085.91000	2.08591	2,127.520	15.33	0.28	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,588.35000	1.58835	1,557.61000	1.55761	1,588.350	15.49	0.22	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,376.59000	1.37659	1,349.95000	1.34995	1,376.590	15.49	0.20	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.66159	89.35843	10.62351	89.59822		14.03	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			10.32791	86.27650	10.29421	86.50745		17.91	0.00	85,586,288.00	992	126,391.0	
R2037	On 04/11/2021	Bond Future			10.50760	87.21773	10.47259	87.45149		16.97	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	7,717.27000	7.71727	7,927.49000	7.92749	7,717.270	18.39	0.76	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	588.02000	0.58802	581.72000	0.58172	588.020	18.41	0.11	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.69600	83.96360	10.65958	84.20021		16.19	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.88966	84.95657	10.85178	85.19609		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 05/08/2021	Bond Future			10.48065	88.27631	10.44691	88.52410		18.38	0.00	5,826,236.46	66	86,154.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	5,018.35000	5.01835	5,262.96000	5.26296	5,018.350	19.35	0.75	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	7,743.92000	7.74392	8,000.67000	8.00067	7,743.920	20.41	0.88	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	0.02000	0.00002	0.02000	0.00002	0.020	20.41	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.65656	89.23934	10.62151	89.49012		17.60	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			10.84086	85.75810	10.80439	86.01197		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	Options Inter
R2040	On 05/05/2022	Bond Future			11.02978		86.77237		10.99184	87.02940		15.70	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,861.43000		1.86143		1,950.02000	1.95002	1,861.430	14.91	0.27	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,665.82000		3.66582		3,800.18000	3.80018	3,665.820	15.37	0.43	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,193.68000		1.19368		1,169.47000	1.16947	1,193.680	16.84	0.15	0.00	0	1,200.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			10.53567		84.99368		10.49160	85.32345		19.35	0.00	58,305,664.48	686	59,910.0
R2044	On 04/11/2021	Bond Future			10.70342		85.92097		10.65766	86.25462		18.53	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			10.87891		82.52680		10.83131	82.86451		17.66	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.05840		83.50289		11.00891	83.84468		16.54	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			10.44323		88.76115		10.40413	89.06554		18.74	0.00	1,420,178.40	16	171,004.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,959.57000		1.95957		2,167.14000	2.16714	1,959.570	18.45	0.44	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	4,612.23000		4.61223		4,894.17000	4.89417	4,612.230	19.42	0.72	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.60636		85.31736		10.56572	85.62541		18.92	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	1,107.36000		1.10736		1,205.51000	1.20551	1,107.360	17.61	0.22	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	2,957.07000		2.95707		3,132.69000	3.13269	2,957.070	18.68	0.43	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			10.77651		86.29589		10.73423	86.60759		17.14	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			10.94315		82.90108		10.89920	83.21663		16.91	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			9.99895		73.75214		9.97016	73.92538		19.10	0.00	0.00	0	28,657.0
R209	On 04/11/2021	Bond Future			10.16316		71.41632		10.13331	71.59170		18.21	0.00	17,854,080.00	250	4,635.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,578.70000		1.57870		1,666.53000	1.66653	1,578.700	17.48	0.33	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,732.43000		3.73243		0.00000	0.00000	3,732.430	17.98	0.53	78,898,236.18	2,100	2,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,366.57000		2.36657		2,332.74000	2.33274	2,366.570	18.45	0.38	115,282,761.69	4,200	10,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	470.23000		0.47023		468.50000	0.46850	470.230	19.66	0.11	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.33142		72.23549		10.30046	72.41309		16.76	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.50250		69.94803		10.47040	70.12779		16.21	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			211.34409		211.34409		210.39898	210.39898			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			210.91205		210.91205		209.95712	209.95712			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			213.38081		213.38081		212.41503	212.41503			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			213.10783		213.10783		212.13059	212.13059			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

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			172.65460		172.65460		172.63324	172.63324			0.00	0.00	0	1,907.0
R212	On 04/11/2021	Bond Future			174.57935		174.57935		174.55828	174.55828			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			9.11046		89.83601		9.09192	89.94247		14.00	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future			9.28746		87.28630		9.26812	87.39415		13.13	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.47369		88.28723		9.45348	88.39652		12.12	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,505.02000		1.50502		1,556.82000	1.55682	1,505.020	11.57	0.30	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,817.59000		1.81759		1,875.23000	1.87523	1,817.590	11.68	0.35	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	2,577.27000		2.57727		2,646.46000	2.64646	2,577.270	11.91	0.44	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	2,747.75000		2.74775		2,819.13000	2.81913	2,747.750	11.95	0.45	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,141.53000		3.14153		3,113.96000	3.11396	3,141.530	12.17	0.45	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,723.64000		2.72364		2,700.61000	2.70061	2,723.640	12.29	0.41	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,252.26000		2.25226		2,234.62000	2.23462	2,252.260	12.50	0.36	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,002.94000		2.00294		1,988.24000	1.98824	2,002.940	12.66	0.32	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,971.79000		1.97179		1,957.46000	1.95746	1,971.790	12.68	0.32	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,851.42000		1.85142		1,838.50000	1.83850	1,851.420	12.77	0.30	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,383.70000		1.38370		1,375.86000	1.37586	1,383.700	13.07	0.24	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,291.43000		1.29143		1,284.39000	1.28439	1,291.430	13.07	0.23	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.65868		85.79859		9.63758	85.90933		11.65	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			10.42353		70.40887		10.39471	70.58567		21.03	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.58727		67.89937		10.55738	68.07835		20.22	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.75776		68.67810		10.72674	68.85922		18.56	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.92478		66.21016		10.89261	66.39356		18.03	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 :														421,649,761.12	8,805	1 141 110.0
Grand Total:														421,649,761.12	8,805	1 141 110.0