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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2021

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		790.95300	790.95300		792.06800	792.06800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		799.69400	799.69400		800.83100	800.83100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		808.97100	808.97100		810.12700	810.12700			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		818.57400	818.57400		819.74700	819.74700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		898.32000	898.32000		905.38800	905.38800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		908.24800	908.24800		915.40500	915.40500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		918.78400	918.78400		926.03100	926.03100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		929.69000	929.69000		937.02800	937.02800			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		792.37800	792.37800		798.06400	798.06400			0.00	47,542,680.00	6	114.0
ALBI	On 04/11/2021	Index Future		801.13500	801.13500		806.89300	806.89300			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		810.42800	810.42800		816.25900	816.25900			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		820.04900	820.04900		825.95300	825.95300			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.28222	78.38551		11.15708	79.05905			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.52180	75.46876		11.39137	76.15004			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.77290	76.34545		11.63678	77.03482			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.02772	73.47588		11.88569	74.17353			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		11.78446	77.21098		11.65398	78.00878			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.01089	73.79837		11.87468	74.60523			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.24042	74.65625		12.09825	75.47267			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.48158	71.28548		12.33294	72.11167			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		782.42900	782.42900		788.01600	788.01600			0.00	7,824,290.00	1	976.0
GOVI	On 04/11/2021	GOVI		791.07500	791.07500		796.73400	796.73400			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		800.25200	800.25200		805.98300	805.98300			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		809.75100	809.75100		815.55400	815.55400			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.28682	153.28682		153.44713	153.44713			0.00	0.00	0	5,211.0
I2025	On 04/11/2021	Bond Future		155.00204	155.00204		155.16483	155.16483			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.26555	155.26555		155.43063	155.43063			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.14627	157.14627		157.31359	157.31359			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		114.01876	114.01876		114.44306	114.44306			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.12410	114.12410		114.55374	114.55374			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.47637	115.47637		115.91133	115.91133			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.68170	115.68170		116.12203	116.12203			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	107.96582		107.96582		108.54547	108.54547			0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	107.92429		107.92429		108.51080	108.51080			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.20297		109.20297		109.79675	109.79675			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.25344		109.25344		109.85459	109.85459			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	120.60321		120.60321		120.57644	120.57644			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	121.95269		121.95269		121.92626	121.92626			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	121.62821		121.62821		121.60164	121.60164			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.10162		123.10162		123.07489	123.07489			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	112.18340		112.18340		111.30078	111.30078			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	111.59977		111.59977		110.70771	110.70771			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.92227		112.92227		112.01991	112.01991			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	112.41503		112.41503		111.50183	111.50183			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	114.24640		114.24640		114.22158	114.22158			0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	115.52463		115.52463		115.50005	115.50005			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	114.92756		114.92756		114.90306	114.90306			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	116.31990		116.31990		116.29503	116.29503			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	295.00300		295.00300		294.81000	294.81000			0.00	0.00	0	450.0
IGOV	On 04/11/2021	Index Future	298.33500		298.33500		298.14400	298.14400			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	301.86800		301.86800		301.67700	301.67700			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	305.52200		305.52200		305.33000	305.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.76500		96.23500		3.74500	96.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.84000		96.16000		3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.87500		96.12500		3.85500	96.14500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.04000		95.96000		3.99000	96.01000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.09000		95.91000		4.03500	95.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.22500		95.77500		4.17500	95.82500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.58500		95.41500		4.45000	95.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.87000		95.13000		4.75500	95.24500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.17000		94.83000		4.97000	95.03000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.33000		94.67000		5.22000	94.78000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.52500		94.47500		5.37000	94.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.69000		94.31000		5.55500	94.44500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.56105		114.20198		7.52186	114.38567		6.76	0.00	0.00	0	87,820.0

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			7.75191		115.45185		7.71012	115.63802		5.89	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,640.94000		1.64094		1,570.67000	1.57067	1,640.940	5.98	0.49	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	406.34000		0.40634		389.21000	0.38921	406.340	6.62	0.16	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.95202		111.50999		7.90737	111.69857		5.82	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.16897		112.83549		8.12112	113.02657		5.73	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			321.45089		321.45089		321.40536	321.40536			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.04744		325.04744		325.00263	325.00263			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.73265		320.73265		320.68823	320.68823			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.61839		324.61839		324.57389	324.57389			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			238.00668		238.00668		237.95663	237.95663			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			240.66977		240.66977		240.61990	240.61990			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			239.18372		239.18372		239.13387	239.13387			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.08111		242.08111		242.03103	242.03103			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			5.34212		106.99512		5.28943	107.07467		1.05	0.00	0.00	0	15,414.0
R2023	On 04/11/2021	Bond Future			5.52143		104.25873		5.45783	104.33958		1.15	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.74192		105.46941		5.66198	105.55148		1.04	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			6.03591		102.81233		5.93024	102.89555		0.91	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future			9.17886		93.39637		9.05310	94.09673		11.62	0.00	46,698,185.00	500	101,425.0
R2030	On 05/08/2021	Bond Future	7.70	Call	11.84000		0.01184		26.20000	0.02620	11.840	10.79	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	295.39000		0.29539		456.84000	0.45684	295.390	11.21	0.16	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	651.88000		0.65188		919.96000	0.91996	651.880	11.46	0.28	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	736.84000		0.73684		1,025.40000	1.02540	736.840	11.50	0.31	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	970.58000		0.97058		1,308.92000	1.30892	970.580	11.58	0.38	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,618.52000		1.61852		1,337.91000	1.33791	1,618.520	11.74	0.51	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,417.90000		2.41790		2,943.63000	2.94363	2,417.900	12.04	0.66	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	505.32000		0.50532		406.68000	0.40668	505.320	12.43	0.21	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	205.16000		0.20516		164.78000	0.16478	205.160	12.94	0.10	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	142.60000		0.14260		114.75000	0.11475	142.600	13.12	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.30000		0.00030		0.27000	0.00027	0.300	13.95	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.37316		94.41919		9.24173	95.12760		10.66	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	481.51000		0.48151		623.98000	0.62398	481.510	10.14	0.16	0.00	0	300.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/11/2021	Bond Future	8.77	Call	1,152.31000	1.15231	1,409.42000	1.40942	1,152.310	10.52	0.31	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,052.73000	2.05273	2,417.46000	2.41746	2,052.730	10.79	0.45	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,226.31000	4.22631	4,744.04000	4.74404	4,226.310	11.52	0.68	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	293.86000	0.29386	250.60000	0.25060	293.860	12.88	0.08	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	221.74000	0.22174	188.23000	0.18823	221.740	12.88	0.07	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.57737	91.51138	9.43971	92.22826		10.47	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	789.12000	0.78912	960.17000	0.96017	789.120	9.92	0.20	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,457.59000	1.45759	1,716.30000	1.71630	1,457.590	10.22	0.32	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	3,681.11000	3.68111	3,323.73000	3.32373	3,681.110	10.53	0.55	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,137.81000	3.13781	3,546.05000	3.54605	3,137.810	10.70	0.52	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,614.80000	2.61480	2,339.39000	2.33939	2,614.800	10.86	0.43	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,099.32000	1.09932	971.05000	0.97105	1,099.320	12.05	0.21	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.79344	92.59963	9.64917	93.32513		10.24	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	716.17000	0.71617	857.00000	0.85700	716.170	9.64	0.17	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,043.55000	1.04355	1,229.31000	1.22931	1,043.550	9.69	0.23	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,650.67000	1.65067	1,904.19000	1.90419	1,650.670	9.91	0.31	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	4,783.40000	4.78340	4,389.59000	4.38959	4,783.400	10.16	0.58	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	3,232.55000	3.23255	2,936.97000	2.93697	3,232.550	10.51	0.45	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1,585.58000	1.58558	1,426.02000	1.42602	1,585.580	11.57	0.25	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			9.80646	92.83946	9.66046	93.73061		13.15	0.00	0.00	0	120,365.0	
R2032	On 04/11/2021	Bond Future			10.00472	89.71085	9.85259	90.61212		12.87	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,200.58000	1.20058	1,511.82000	1.51182	1,200.580	12.45	0.29	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,355.26000	2.35526	2,821.98000	2.82198	2,355.260	12.94	0.46	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	97.79000	0.09779	80.12000	0.08012	97.790	15.72	0.03	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.20860	90.75308	10.04994	91.66505		12.29	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	805.60000	0.80560	1,007.75000	1.00775	805.600	11.33	0.19	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,117.75000	1.11775	1,371.54000	1.37154	1,117.750	11.51	0.24	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,941.88000	1.94188	2,304.48000	2.30448	1,941.880	11.95	0.35	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,029.59000	2.02959	2,402.22000	2.40222	2,029.590	11.99	0.36	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	4,789.16000	4.78916	4,297.14000	4.29714	4,789.160	12.15	0.59	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	3,743.98000	3.74398	3,331.72000	3.33172	3,743.980	12.39	0.50	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	3,184.87000	3.18487	2,820.64000	2.82064	3,184.870	12.57	0.44	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,948.15000	2.94815	2,605.71000	2.60571	2,948.150	12.67	0.42	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,772.12000	2.77212	2,446.51000	2.44651	2,772.120	12.76	0.40	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	2,511.76000	2.51176	2,212.20000	2.21220	2,511.760	12.92	0.37	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	2,011.38000	2.01138	1,764.27000	1.76427	2,011.380	13.29	0.31	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,754.02000	1.75402	1,535.45000	1.53545	1,754.020	13.53	0.28	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.41976	87.68541	10.25417	88.60840		12.54	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			10.39201	93.04394	10.27165	93.84514		14.47	0.00	0.00	0	82,771.0	

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	882.99000	0.88299	1,210.64000	1.21064	882.990	14.21	0.31	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	974.67000	0.97467	808.54000	0.80854	974.670	15.25	0.30	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	299.35000	0.29935	248.82000	0.24882	299.350	16.41	0.11	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.59143	89.58762	10.46621	90.39799		14.29	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,803.69000	1.80369	2,143.96000	2.14396	1,803.690	14.14	0.36	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,828.19000	1.82819	2,171.26000	2.17126	1,828.190	14.16	0.36	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,109.23000	2.10923	2,482.92000	2.48292	2,109.230	14.27	0.40	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	3,176.18000	3.17618	2,838.95000	2.83895	3,176.180	14.69	0.48	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,300.19000	3.30019	3,778.43000	3.77843	3,300.190	14.72	0.53	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	2,011.35000	2.01135	1,783.41000	1.78341	2,011.350	15.49	0.34	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,791.51000	1.79151	1,586.25000	1.58625	1,791.510	15.70	0.31	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	1,052.71000	1.05271	928.51000	0.92851	1,052.710	16.70	0.20	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	65.41000	0.06541	56.24000	0.05624	65.410	17.60	0.02	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.79969	90.62817	10.66921	91.44817		13.69	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,235.65000	1.23565	1,463.66000	1.46366	1,235.650	12.89	0.24	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	2,040.17000	2.04017	2,356.28000	2.35628	2,040.170	13.33	0.34	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,425.93000	2.42593	2,777.72000	2.77772	2,425.930	13.49	0.38	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,655.98000	2.65598	3,027.63000	3.02763	2,655.980	13.56	0.41	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	4,448.15000	4.44815	4,064.68000	4.06468	4,448.150	13.82	0.52	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	3,356.82000	3.35682	3,049.59000	3.04959	3,356.820	14.24	0.42	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	3,308.42000	3.30842	3,004.92000	3.00492	3,308.420	14.27	0.42	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,798.23000	2.79823	2,535.39000	2.53539	2,798.230	14.61	0.37	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	2,582.12000	2.58212	2,337.19000	2.33719	2,582.120	14.77	0.34	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	2,020.30000	2.02030	1,824.27000	1.82427	2,020.300	15.30	0.28	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,815.32000	1.81532	1,637.93000	1.63793	1,815.320	15.53	0.26	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			11.00670	87.22738	10.87085	88.05730		14.09	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			10.62187	84.30039	10.49135	85.16936		15.87	0.00	27,144,725.58	322	126,485.0	
R2037	On 04/11/2021	Bond Future			10.81219	85.22364	10.67662	86.10249		14.92	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,851.25000	5.85125	6,520.21000	6.52021	5,851.250	16.53	0.71	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	765.04000	0.76504	665.22000	0.66522	765.040	18.13	0.15	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.01083	81.95893	10.86976	82.84827		15.03	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.21618	82.93388	11.06942	83.83381		14.77	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			10.74425	86.37749	10.60855	87.34684		16.52	0.00	0.00	0	85,588.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,327.67000	3.32767	4,064.82000	4.06482	3,327.670	17.56	0.67	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,894.95000	5.89495	6,770.56000	6.77056	5,894.950	18.80	0.84	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	20.92	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.92967	87.32360	10.78872	88.30389		15.54	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.12307	83.83300	10.97640	84.82490		15.69	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	11.32245	84.83025		11.16984	85.83405		15.40	0.00	0.00	0	0.0
R2040	On	05/05/2022	9.82	Call	Bond Future	1,259.55000	1.25955		1,497.11000	1.49711	1,259.550	14.50	0.21	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future	2,742.43000	2.74243		3,145.16000	3.14516	2,742.430	15.04	0.36	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future	1,817.19000	1.81719		1,639.87000	1.63987	1,817.190	18.34	0.20	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	10.78958	83.13444		10.65379	84.12020		17.24	0.00	0.00	0	59,604.0
R2044	On	04/11/2021			Bond Future	10.96650	84.04494		10.82546	85.04186		16.21	0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future	11.15075	80.64148		11.00400	81.65018		16.38	0.00	0.00	0	0.0
R2044	On	05/05/2022			Bond Future	11.34031	81.60076		11.18762	82.62164		16.07	0.00	0.00	0	0.0
R2044	On	31/01/2044			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On	05/08/2021			Bond Future	10.69298	86.86074		10.56215	87.84690		16.86	0.00	0.00	0	171,004.0
R2048	On	05/08/2021	10.30	Call	Bond Future	887.03000	0.88703		1,268.08000	1.26808	887.030	16.60	0.29	0.00	0	1,300.0
R2048	On	05/08/2021	10.90	Call	Bond Future	2,971.17000	2.97117		3,683.08000	3.68308	2,971.170	17.63	0.62	0.00	0	1,300.0
R2048	On	04/11/2021			Bond Future	10.86531	83.39987		10.72932	84.39718		16.67	0.00	0.00	0	0.0
R2048	On	04/11/2021	9.60	Call	Bond Future	442.14000	0.44214		594.63000	0.59463	442.140	15.39	0.12	0.00	0	1,200.0
R2048	On	04/11/2021	10.30	Call	Bond Future	1,632.60000	1.63260		2,010.25000	2.01025	1,632.600	16.09	0.32	0.00	0	1,200.0
R2048	On	03/02/2022			Bond Future	11.04427	84.36855		10.90270	85.37763		15.98	0.00	0.00	0	0.0
R2048	On	05/05/2022			Bond Future	11.22073	80.95647		11.07349	81.97770		16.52	0.00	0.00	0	0.0
R2048	On	28/02/2048			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On	05/08/2021			Bond Future	10.29911	71.98076		10.17366	72.71344		15.95	0.00	0.00	0	28,731.0
R209	On	04/11/2021			Bond Future	10.47351	69.62861		10.34351	70.36958		15.72	0.00	0.00	0	4,785.0
R209	On	04/11/2021	9.50	Call	Bond Future	652.86000	0.65286		832.19000	0.83219	652.860	14.67	0.20	0.00	0	6,000.0
R209	On	04/11/2021	10.00	Put	Bond Future	4,266.83000	4.26683		3,834.74000	3.83474	4,266.830	15.43	0.64	0.00	0	3,100.0
R209	On	04/11/2021	10.50	Put	Bond Future	2,636.50000	2.63650		2,332.50000	2.33250	2,636.500	16.01	0.47	0.00	0	9,400.0
R209	On	04/11/2021	12.00	Put	Bond Future	579.63000	0.57963		504.13000	0.50413	579.630	18.94	0.14	0.00	0	9,000.0
R209	On	03/02/2022			Bond Future	10.65123	70.43751		10.51643	71.18731		15.12	0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future	10.83324	68.13349		10.69342	68.89231		15.54	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	210.14596	210.14596		210.10721	210.10721			0.00	0.00	0	1,486.0
R210	On	04/11/2021			Bond Future	209.70962	209.70962		209.67122	209.67122			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	212.19458	212.19458		212.15627	212.15627			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	211.92227	211.92227		211.88379	211.88379			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			172.77610	172.77610		172.75468	172.75468			0.00	0.00	0	2,207.0
R212	On 04/11/2021	Bond Future			174.70952	174.70952		174.68856	174.68856			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			9.48753	87.70686		9.36189	88.40871		12.56	0.00	0.00	0	9,050.0
R213	On 04/11/2021	Bond Future			9.67944	85.13751		9.54852	85.84741		12.28	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.88029	86.12618		9.74363	86.84456		11.65	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	795.51000	0.79551	963.49000	0.96349	795.510	10.98	0.20	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,013.40000	1.01340	1,211.89000	1.21189	1,013.400	11.12	0.24	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,574.28000	1.57428	1,839.70000	1.83970	1,574.280	11.40	0.33	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,704.63000	1.70463	1,983.77000	1.98377	1,704.630	11.46	0.34	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	4,056.54000	4.05654	3,687.82000	3.68782	4,056.540	11.70	0.56	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,541.64000	3.54164	3,207.40000	3.20740	3,541.640	11.83	0.51	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,950.17000	2.95017	2,659.99000	2.65999	2,950.170	12.05	0.45	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,633.80000	2.63380	2,369.47000	2.36947	2,633.800	12.22	0.41	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,593.94000	2.59394	2,332.95000	2.33295	2,593.940	12.25	0.41	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,440.18000	2.44018	2,192.23000	2.19223	2,440.180	12.34	0.39	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,863.56000	1.86356	1,667.18000	1.66718	1,863.560	12.76	0.32	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,766.17000	1.76617	1,578.99000	1.57899	1,766.170	12.85	0.30	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.08160	83.61777		9.93902	84.34484		11.73	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			10.68818	68.81859		10.55755	69.59611		17.07	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.86101	66.29459		10.72557	67.08093		16.88	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.04013	67.06456		10.89951	67.86024		16.22	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.21675	64.58202		11.07090	65.38724		16.73	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 :													129,209,880.58	829	1 137 026.0
Grand Total:													129,209,880.58	829	1 137 026.0