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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2021

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
<b>Derivatives</b>														
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	797.26000		797.26000		799.52400	799.52400			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	805.75200		805.75200		808.04900	808.04900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	814.43900		814.43900		816.76300	816.76300			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	823.37500		823.37500		825.72700	825.72700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	898.82400		898.82400		898.48000	898.48000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	908.39800		908.39800		908.06000	908.06000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	918.19100		918.19100		917.85300	917.85300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	928.26600		928.26600		927.92600	927.92600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	786.16600		786.16600		786.23200	786.23200			0.00	0.00	0	308.0
ALBI	On 05/08/2021	Index Future	794.53900		794.53900		794.61500	794.61500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	803.10500		803.10500		803.18500	803.18500			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		811.91700	811.91700		812.00000	812.00000			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		11.19543	76.73334		11.20859	76.66190			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.43771	77.56019		11.45136	77.48834			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.68781	74.61405		11.70203	74.54148			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.95573	75.43354		11.97056	75.36027			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		11.76050	75.16594		11.75791	75.18171			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		11.99098	75.97667		11.98823	75.99289			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.23008	72.53039		12.22719	72.54687			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.47767	73.32741		12.47464	73.34412			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		776.88300	776.88300		776.95400	776.95400			0.00	15,537,660.00	2	973.0
GOVI	On 05/08/2021	GOVI		785.15700	785.15700		785.23800	785.23800			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		793.62200	793.62200		793.70700	793.70700			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		802.33000	802.33000		802.41800	802.41800			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		151.51550	151.51550		151.35173	151.35173			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future		151.65575	151.65575		151.49080	151.49080			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		153.31032	153.31032		153.14369	153.14369			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		153.47252	153.47252		153.30414	153.30414			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		107.34219	107.34219		107.10544	107.10544			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		108.52511	108.52511		108.28620	108.28620			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		108.55985	108.55985		108.31837	108.31837			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		109.77677	109.77677		109.53266	109.53266			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033		On 06/05/2021	Bond Future	102.50417	102.50417		101.65297	101.65297			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future	103.63357	103.63357		102.77341	102.77341			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	103.54070	103.54070		102.67129	102.67129			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future	104.70140	104.70140		103.82226	103.82226			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	116.96854	116.96854		116.34310	116.34310			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future	116.53691	116.53691		115.90513	115.90513			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	117.80840	117.80840		117.16998	117.16998			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future	117.37835	117.37835		116.73262	116.73262			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	104.00371	104.00371		104.09254	104.09254			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future	105.15003	105.15003		105.24022	105.24022			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	104.49139	104.49139		104.58281	104.58281			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future	105.66286	105.66286		105.75535	105.75535			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	108.82796	108.82796		107.20152	107.20152			0.00	0.00	0	10,968.0
I2050		On 05/08/2021	Bond Future	108.10109	108.10109		106.45707	106.45707			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	109.28045	109.28045		107.61865	107.61865			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future	108.55971	108.55971		106.87926	106.87926			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 06/05/2021	Index Future	281.41300	281.41300		280.33300	280.33300			0.00	0.00	0	976.0
IGOV		On 05/08/2021	Index Future	284.48000	284.48000		283.39100	283.39100			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	287.61500	287.61500		286.51500	286.51500			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future	290.83800	290.83800		289.72700	289.72700			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/02/2021	Jibar Tradeable Future	3.64500	96.35500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.70500	96.29500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.70000	96.30000		3.70000	96.30000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.71000	96.29000		3.71000	96.29000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.71500	96.28500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.73000	96.27000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.80000	96.20000		3.80000	96.20000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.05000	95.95000		3.99500	96.00500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.21000	95.79000		4.13000	95.87000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.42500	95.57500		4.32500	95.67500			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.57500	95.42500		4.44500	95.55500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	4.76000	95.24000		4.65500	95.34500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future	6.91622	120.49045		6.84420	120.85463		6.33	0.00	200,375,618.35	1,663	105,562.0

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	707.51000	0.70751		628.35000	0.62835	707.510	6.59	0.30	0.00	0	15,177.0	
R186	On 05/08/2021	Bond Future			7.07480	116.50786		6.99822	116.87638		6.29	0.00	0.00	0	0.0	
R186	On 04/11/2021	Bond Future			7.24163	117.75199		7.16019	118.12457		5.91	0.00	0.00	0	0.0	
R186	On 03/02/2022	Bond Future			7.42446	113.76426		7.33757	114.14106		5.81	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			322.02979	322.02979		321.88507	321.88507			0.00	0.00	0	2,121.0	
R197	On 05/08/2021	Bond Future			317.58143	317.58143		317.43638	317.43638			0.00	0.00	0	0.0	
R197	On 04/11/2021	Bond Future			321.04667	321.04667		320.90035	320.90035			0.00	0.00	0	0.0	
R197	On 03/02/2022	Bond Future			316.55415	316.55415		316.40645	316.40645			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			226.79575	226.79575		227.25155	227.25155			0.00	0.00	0	8,028.0	
R202	On 05/08/2021	Bond Future			225.04713	225.04713		225.50899	225.50899			0.00	0.00	0	0.0	
R202	On 04/11/2021	Bond Future			227.50258	227.50258		227.96981	227.96981			0.00	0.00	0	0.0	
R202	On 03/02/2022	Bond Future			225.75500	225.75500		226.22753	226.22753			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			4.78499	106.57306		4.76970	106.60009		1.51	0.00	11,190,171.30	105	41,458.0	
R2023	On 05/08/2021	Bond Future			4.86333	107.72097		4.84503	107.74885		1.47	0.00	0.00	0	0.0	
R2023	On 04/11/2021	Bond Future			4.96900	104.96401		4.94689	104.99238		1.32	0.00	0.00	0	0.0	
R2023	On 03/02/2022	Bond Future			5.11431	106.11644		5.08651	106.14525		1.12	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			8.69769	97.98409		8.67895	98.09407		10.99	0.00	489,920.45	5	115,970.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	491.92000	0.49192		538.13000	0.53813	491.920	10.42	0.19	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	8.77	Call	2,227.74000	2.22774		2,325.14000	2.32514	2,227.740	11.00	0.54	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	8.90	Put	1,484.37000	1.48437		1,477.39000	1.47739	1,484.370	11.10	0.40	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	8.95	Put	1,373.40000	1.37340		1,368.30000	1.36830	1,373.400	11.13	0.38	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.00	Put	1,268.99000	1.26899		1,265.60000	1.26560	1,268.990	11.17	0.36	0.00	0	5,000.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	893.94000	0.89394		896.43000	0.89643	893.940	11.41	0.27	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	4,105.84000	4.10584		4,219.27000	4.21927	4,105.840	11.47	0.75	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	255.26000	0.25526		262.26000	0.26226	255.260	12.09	0.10	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	17.34000	0.01734		18.91000	0.01891	17.340	12.09	0.01	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			8.88658	95.03452		8.86692	95.14604		11.08	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	592.29000	0.59229		626.59000	0.62659	592.290	10.48	0.17	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,558.76000	2.55876		2,637.61000	2.63761	2,558.760	10.96	0.48	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	3,044.80000	3.04480		3,129.74000	3.12974	3,044.800	11.05	0.54	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,740.20000	4.74020		4,839.39000	4.83939	4,740.200	11.42	0.68	0.00	0	600.0	

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R2030	On 05/08/2021	Bond Future	10.30	Put	613.13000	0.61313		612.53000	0.61253	613.130	12.04	0.15	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	29.20000	0.02920		29.94000	0.02994	29.200	12.04	0.01	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.07261	96.04945		9.05205	96.16231		10.34	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,503.59000	1.50359		1,554.60000	1.55460	1,503.590	9.89	0.31	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,570.24000	2.57024		2,638.68000	2.63868	2,570.240	10.21	0.44	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	317.16000	0.31716		316.09000	0.31609	317.160	11.21	0.07	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.27411	93.10020		9.25257	93.21439		10.29	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			9.51932	92.41761		9.54744	92.24063		13.40	0.00	15,710,993.70	170	124,949.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	5,601.86000	5.60186		5,492.21000	5.49221	5,601.860	14.12	0.81	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	3.32000	0.00332		4.43000	0.00443	3.320	14.83	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			9.71215	93.41375		9.74139	93.23517		13.03	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			9.91066	90.26665		9.94110	90.08627		12.76	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	2,292.86000	2.29286		2,245.99000	2.24599	2,292.860	12.23	0.37	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	3,628.84000	3.62884		3,561.00000	3.56100	3,628.840	12.64	0.50	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	241.02000	0.24102		257.14000	0.25714	241.020	13.85	0.05	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.12047	91.25809		10.15220	91.07582		12.22	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,560.15000	1.56015		1,526.62000	1.52662	1,560.150	11.46	0.26	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	5,268.07000	5.26807		5,385.65000	5.38565	5,268.070	11.91	0.54	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	3,504.74000	3.50474		3,598.10000	3.59810	3,504.740	12.36	0.41	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			10.24126	91.72982		10.26538	91.56665		15.05	0.00	0.00	0	102,994.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,954.82000	1.95482		1,931.25000	1.93125	1,954.820	14.82	0.43	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,571.71000	2.57171		2,536.51000	2.53651	2,571.710	15.04	0.51	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	3,161.37000	3.16137		3,115.34000	3.11534	3,161.370	15.23	0.58	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	1,713.25000	1.71325		1,819.81000	1.81981	1,713.250	15.43	0.36	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	4,940.27000	4.94027		4,865.68000	4.86568	4,940.270	15.89	0.72	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	867.07000	0.86707		940.34000	0.94034	867.070	16.37	0.21	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	6,618.39000	6.61839		6,522.59000	6.52259	6,618.390	16.58	0.81	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	582.50000	0.58250		639.73000	0.63973	582.500	16.78	0.15	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	383.56000	0.38356		427.08000	0.42708	383.560	16.78	0.11	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	149.57000	0.14957		171.95000	0.17195	149.570	16.78	0.05	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	26.05000	0.02605		31.84000	0.03184	26.050	16.78	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	18.18000	0.01818		22.52000	0.02252	18.180	16.78	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.44145	92.71781		10.46647	92.55342		14.69	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	2,409.44000	2.40944		2,374.95000	2.37495	2,409.440	14.22	0.40	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	2,775.11000	2.77511		2,871.80000	2.87180	2,775.110	14.96	0.39	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,649.13000	1.64913		1,720.52000	1.72052	1,649.130	15.85	0.26	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.64664	89.23370		10.67265	89.06768		14.50	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,762.76000	2.76276		2,720.53000	2.72053	2,762.760	13.91	0.40	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	3,065.44000	3.06544		3,019.26000	3.01926	3,065.440	14.02	0.42	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	4,257.19000		4.25719	4,196.40000	4.19640	4,257.190	14.39	0.52	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	3,174.54000		3.17454	3,262.31000	3.26231	3,174.540	14.81	0.38	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	1,991.40000		1.99140	2,056.88000	2.05688	1,991.400	15.76	0.26	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	240.78000		0.24078	255.43000	0.25543	240.780	15.76	0.05	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.86633		90.21363	10.89342	90.04593		13.95	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,932.89000		1.93289	1,902.17000	1.90217	1,932.890	13.12	0.28	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	5,581.13000		5.58113	5,688.82000	5.68882	5,581.130	13.68	0.52	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	3,540.32000		3.54032	3,623.66000	3.62366	3,540.320	14.28	0.37	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			10.49409		87.12414	10.51182	87.00470		16.19	0.00	2,613,724.20	30	130,308.0	
R2037	On 05/08/2021	Bond Future			10.69684		83.80725	10.71525	83.68681		16.61	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			10.89360		84.70248	10.91271	84.58085		15.59	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.10414		81.37850	11.12402	81.25563		15.77	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 06/05/2021	Bond Future			10.66650		89.06592	10.67903	88.97604		16.53	0.00	0.00	0	79,204.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	3,369.71000		3.36971	3,368.05000	3.36805	3,369.710	16.65	0.58	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	6,991.58000		6.99158	6,957.06000	6.95706	6,991.580	18.16	0.81	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	22.01000		0.02201	26.30000	0.02630	22.010	18.56	0.01	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			10.86637		85.51964	10.87936	85.42918		17.05	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	4,627.62000		4.62762	4,610.21000	4.61021	4,627.620	17.11	0.57	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	6,731.75000		6.73175	6,701.08000	6.70108	6,731.750	17.83	0.70	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	36.82000		0.03682	40.26000	0.04026	36.820	18.71	0.01	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.05994		86.43321	11.07343	86.34185		16.05	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.26690		82.87805	11.28094	82.78576		16.34	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			10.75525		85.46899	10.74698	85.52890		17.41	0.00	0.00	0	61,049.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	2,576.62000		2.57662	2,657.71000	2.65771	2,576.620	17.33	0.49	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	1,779.99000		1.77999	1,808.62000	1.80862	1,779.990	18.01	0.35	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	5,409.90000		5.40990	5,499.30000	5.49930	5,409.900	18.57	0.73	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	1,203.83000		1.20383	1,233.23000	1.23323	1,203.830	18.69	0.26	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	715.89000		0.71589	742.22000	0.74222	715.890	19.56	0.17	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	199.28000		0.19928	212.79000	0.21279	199.280	19.56	0.06	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			10.94794		82.00909	10.93928	82.06997		17.96	0.00	0.00	0	0.0	
R2044	On 04/11/2021	Bond Future			11.13425		82.88517	11.12524	82.94676		16.90	0.00	0.00	0	0.0	
R2044	On 03/02/2022	Bond Future			11.33322		79.41615	11.32381	79.47857		17.20	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			10.64162		85.01307	10.64471	84.98981		17.68	0.00	29,754,574.50	350	127,929.0	
R2048	On 05/08/2021	Bond Future			10.81914		85.92879	10.82229	85.90575		17.32	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
R2048	On 04/11/2021	Bond Future			10.99965		82.43514		11.00290	82.41205		17.19	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.19174		83.34050		11.19512	83.31721		16.62	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			10.14929		71.06631		10.16162	70.99330		17.94	0.00	0.00	0	26,545.0
R209	On 06/05/2021	Bond Future	9.50	Call	852.09000		0.85209		867.27000	0.86727	852.090	17.05	0.26	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,328.74000		1.32874		1,342.80000	1.34280	1,328.740	17.37	0.36	0.00	0	6,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,678.95000		2.67895		2,682.33000	2.68233	2,678.950	17.94	0.56	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	3,009.71000		3.00971		3,009.83000	3.00983	3,009.710	18.06	0.59	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,318.25000		1.31825		1,382.34000	1.38234	1,318.250	18.41	0.32	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	770.65000		0.77065		819.97000	0.81997	770.650	19.19	0.21	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	549.07000		0.54907		589.87000	0.58987	549.070	19.73	0.15	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	296.81000		0.29681		324.59000	0.32459	296.810	19.73	0.09	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	80.97000		0.08097		92.14000	0.09214	80.970	19.73	0.03	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.32476		71.83228		10.33749	71.75876		17.38	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.50346		69.45949		10.51664	69.38525		16.97	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,610.79000		1.61079		1,607.50000	1.60750	1,610.790	15.94	0.29	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	3,934.77000		3.93477		3,992.32000	3.99232	3,934.770	16.73	0.47	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,318.19000		1.31819		1,350.73000	1.35073	1,318.190	18.41	0.20	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.69029		70.22240		10.70395	70.14740		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 06/05/2021	Bond Future			200.33856		200.33856		198.41701	198.41701			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			202.54645		202.54645		200.60442	200.60442			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			202.01874		202.01874		200.05576	200.05576			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			204.28337		204.28337		202.29867	202.29867			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			171.84636		171.84636		171.86100	171.86100			0.00	0.00	0	3,425.0
R212	On 05/08/2021	Bond Future			171.40986		171.40986		171.42531	171.42531			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.28004		173.28004		173.29587	173.29587			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			9.14199	87.67394		9.15011	87.62681		12.89	0.00	0.00	0	9,146.0
R213	On 05/08/2021	Bond Future			9.32463	88.61830		9.33300	88.57116		12.47	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.51406	86.03556		9.52276	85.98801		12.14	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.71799	86.98023		9.72705	86.93226		11.59	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,548.43000	1.54843	1,548.19000	1.54819	1,548.430	10.86	0.28	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.58	Put	4,310.78000	4.31078	4,351.75000	4.35175	4,310.780	11.48	0.51	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,978.92000	2.97892	3,014.16000	3.01416	2,978.920	11.89	0.39	0.00	0.00	0	200.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			10.58555	67.66075		10.58338	67.67376		19.71	0.00	0.00	0	13,213.0
R214	On 05/08/2021	Bond Future			10.76130	68.38958		10.75898	68.40312		19.08	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			10.93997	65.84296		10.93754	65.85678		18.69	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.12965	66.56598		11.12711	66.58004		17.83	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
<b>Total for Derivatives :</b>													<b>275,672,662.50</b>	<b>2,325</b>	<b>1 200 064.0</b>
<b>Grand Total:</b>													<b>275,672,662.50</b>	<b>2,325</b>	<b>1 200 064.0</b>