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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 16/02/2021

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	90.74000		90.74000		90.72000	90.72000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	793.29200		793.29200		797.26000	797.26000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	801.71100		801.71100		805.75200	805.75200			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	810.43700		810.43700		814.43900	814.43900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	819.27400		819.27400		823.37500	823.37500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	894.36500		894.36500		898.82400	898.82400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	903.85700		903.85700		908.39800	908.39800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	913.69500		913.69500		918.19100	918.19100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	923.65800		923.65800		928.26600	928.26600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	782.25900		782.25900		786.16600	786.16600			0.00	0.00	0	308.0
ALBI	On 05/08/2021	Index Future	790.56100		790.56100		794.53900	794.53900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	799.16600		799.16600		803.10500	803.10500			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	807.88000		807.88000		811.91700	811.91700			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	11.26063		76.38033		11.19543	76.73334			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.50623		77.20051		11.43771	77.56019			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.75765		74.25859		11.68781	74.61405			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.02974		75.06890		11.95573	75.43354			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	11.83638		74.70648		11.76050	75.16594			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.07068		75.50943		11.99098	75.97667			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.31195		72.06618		12.23008	72.53039			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.56422		72.85284		12.47767	73.32741			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	773.03000		773.03000		776.88300	776.88300			0.00	7,730,300.00	1	974.0
GOVI	On 05/08/2021	GOVI	781.23400		781.23400		785.15700	785.15700			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	789.73800		789.73800		793.62200	793.62200			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	798.34900		798.34900		802.33000	802.33000			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	151.55862		151.55862		151.51550	151.51550			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future	151.69365		151.69365		151.65575	151.65575			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	153.36462		153.36462		153.31032	153.31032			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	153.51686		153.51686		153.47252	153.47252			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	108.24643		108.24643		107.34219	107.34219			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	109.43523		109.43523		108.52511	108.52511			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	109.49136		109.49136		108.55985	108.55985			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.71114		110.71114		109.77677	109.77677			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		102.81036	102.81036		102.50417	102.50417			0.00	0.00	0	9,583.0
I2033	On 05/08/2021	Bond Future		103.93932	103.93932		103.63357	103.63357			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		103.86070	103.86070		103.54070	103.54070			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		105.01773	105.01773		104.70140	104.70140			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		116.96408	116.96408		116.96854	116.96854			0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future		116.52807	116.52807		116.53691	116.53691			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		117.81187	117.81187		117.80840	117.80840			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		117.37356	117.37356		117.37835	117.37835			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		104.00001	104.00001		104.00371	104.00371			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future		105.14232	105.14232		105.15003	105.15003			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		104.49470	104.49470		104.49139	104.49139			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		105.65888	105.65888		105.66286	105.66286			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		108.61902	108.61902		108.82796	108.82796			0.00	3,475,808.64	32	10,936.0
I2050	On 05/08/2021	Bond Future		107.88562	107.88562		108.10109	108.10109			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		109.07425	109.07425		109.28045	109.28045			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		108.34358	108.34358		108.55971	108.55971			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		282.12800	282.12800		281.41300	281.41300			0.00	0.00	0	976.0
IGOV	On 05/08/2021	Index Future		285.19100	285.19100		284.48000	284.48000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		288.36400	288.36400		287.61500	287.61500			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		291.57500	291.57500		290.83800	290.83800			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		3.71500	96.28500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.72000	96.28000		3.70000	96.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.73000	96.27000		3.71000	96.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.74500	96.25500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.78000	96.22000		3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.87000	96.13000		3.80000	96.20000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.13500	95.86500		4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.30000	95.70000		4.21000	95.79000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.52500	95.47500		4.42500	95.57500			0.00	0.00	0	20,001.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.68500	95.31500		4.57500	95.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		4.86500	95.13500		4.76000	95.24000			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.03653	119.88525		6.91622	120.49045		6.33	0.00	2,877,246.00	24	105,566.0

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	895.72000	0.89572		707.51000	0.70751	895.720		6.59	0.35	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.20353	115.89170		7.07480	116.50786			6.29	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.37576	117.14167		7.24163	117.75199			5.91	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.56943	113.13910		7.42446	113.76426			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			321.31735	321.31735		322.02979	322.02979				0.00	0.00	0	2,121.0
R197	On 05/08/2021	Bond Future			316.84910	316.84910		317.58143	317.58143				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.33999	320.33999		321.04667	321.04667				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.81746	315.81746		316.55415	316.55415				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			230.81997	230.81997		226.79575	226.79575				0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			229.10729	229.10729		225.04713	225.04713				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			231.63100	231.63100		227.50258	227.50258				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			229.91390	229.91390		225.75500	225.75500				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			4.85405	106.45106		4.78499	106.57306			1.51	0.00	851,608.48	8	41,458.0
R2023	On 05/08/2021	Bond Future			4.94702	107.59360		4.86333	107.72097			1.47	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.06068	104.84649		4.96900	104.96401			1.32	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.23622	105.99028		5.11431	106.11644			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			8.77944	97.50618		8.69769	97.98409			10.99	0.00	419,666,598.72	4,304	113,659.0
R2030	On 06/05/2021	Bond Future	7.97	Call	399.59000	0.39959		491.92000	0.49192	399.590		10.42	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,964.37000	1.96437		2,227.74000	2.22774	1,964.370		11.00	0.51	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	1,670.79000	1.67079		1,484.37000	1.48437	1,670.790		11.10	0.43	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,549.43000	1.54943		1,373.40000	1.37340	1,549.430		11.13	0.41	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,434.90000	1.43490		1,268.99000	1.26899	1,434.900		11.17	0.39	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,019.54000	1.01954		893.94000	0.89394	1,019.540		11.41	0.30	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,745.37000	3.74537		4,105.84000	4.10584	3,745.370		11.47	0.72	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	298.14000	0.29814		255.26000	0.25526	298.140		12.09	0.11	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	21.23000	0.02123		17.34000	0.01734	21.230		12.09	0.01	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			8.97275	94.54774		8.88658	95.03452			11.08	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	509.97000	0.50997		592.29000	0.59229	509.970		10.48	0.15	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	2,322.95000	2.32295		2,558.76000	2.55876	2,322.950		10.96	0.45	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,782.60000	2.78260		3,044.80000	3.04480	2,782.600		11.05	0.51	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,407.15000	4.40715		4,740.20000	4.74020	4,407.150		11.42	0.66	0.00	0	600.0

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 05/08/2021	Bond Future	10.30	Put	682.41000	0.68241		613.13000	0.61313	682.410	12.04	0.16	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	34.10000	0.03410		29.20000	0.02920	34.100	12.04	0.01	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.16072	95.56772		9.07261	96.04945		10.34	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,356.27000	1.35627		1,503.59000	1.50359	1,356.270	9.89	0.28	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,358.77000	2.35877		2,570.24000	2.57024	2,358.770	10.21	0.41	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	352.38000	0.35238		317.16000	0.31716	352.380	11.21	0.08	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.36763	92.60649		9.27411	93.10020		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			9.59546	91.93947		9.51932	92.41761		13.40	0.00	2,114,607.81	23	124,949.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	5,210.90000	5.21090		5,601.86000	5.60186	5,210.900	14.12	0.78	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	4.00000	0.00400		3.32000	0.00332	4.000	14.83	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			9.79205	92.92689		9.71215	93.41375		13.03	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			9.99223	89.78438		9.91066	90.26665		12.76	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	2,110.17000	2.11017		2,292.86000	2.29286	2,110.170	12.23	0.36	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	3,384.42000	3.38442		3,628.84000	3.62884	3,384.420	12.64	0.48	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	264.89000	0.26489		241.02000	0.24102	264.890	13.85	0.06	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.20667	90.76409		10.12047	91.25809		12.22	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,428.91000	1.42891		1,560.15000	1.56015	1,428.910	11.46	0.25	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	5,535.15000	5.53515		5,268.07000	5.26807	5,535.150	11.91	0.56	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	3,704.78000	3.70478		3,504.74000	3.50474	3,704.780	12.36	0.43	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			10.30686	91.28702		10.24126	91.72982		15.05	0.00	3,286,332.72	36	102,994.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,753.89000	1.75389		1,954.82000	1.95482	1,753.890	14.82	0.40	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,334.31000	2.33431		2,571.71000	2.57171	2,334.310	15.04	0.49	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,894.70000	2.89470		3,161.37000	3.16137	2,894.700	15.23	0.55	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	1,863.82000	1.86382		1,713.25000	1.71325	1,863.820	15.43	0.39	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	4,609.60000	4.60960		4,940.27000	4.94027	4,609.600	15.89	0.70	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	950.88000	0.95088		867.07000	0.86707	950.880	16.37	0.23	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	6,249.50000	6.24950		6,618.39000	6.61839	6,249.500	16.58	0.80	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	641.24000	0.64124		582.50000	0.58250	641.240	16.78	0.16	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	424.69000	0.42469		383.56000	0.38356	424.690	16.78	0.12	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	167.48000	0.16748		149.57000	0.14957	167.480	16.78	0.05	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	29.63000	0.02963		26.05000	0.02605	29.630	16.78	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	20.74000	0.02074		18.18000	0.01818	20.740	16.78	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.51025	92.26683		10.44145	92.71781		14.69	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	2,224.71000	2.22471		2,409.44000	2.40944	2,224.710	14.22	0.38	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	2,944.69000	2.94469		2,775.11000	2.77511	2,944.690	14.96	0.41	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,758.79000	1.75879		1,649.13000	1.64913	1,758.790	15.85	0.27	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.71671	88.78748		10.64664	89.23370		14.50	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,582.16000	2.58216		2,762.76000	2.76276	2,582.160	13.91	0.38	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,872.45000	2.87245		3,065.44000	3.06544	2,872.450	14.02	0.41	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	4,021.41000		4.02141	4,257.19000	4.25719	4,021.410		14.39	0.50	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,338.83000		3.33883	3,174.54000	3.17454	3,338.830		14.81	0.39	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,102.02000		2.10202	1,991.40000	1.99140	2,102.020		15.76	0.27	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	260.03000		0.26003	240.78000	0.24078	260.030		15.76	0.05	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.94040		89.75621	10.86633	90.21363			13.95	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,800.31000		1.80031	1,932.89000	1.93289	1,800.310		13.12	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	5,814.45000		5.81445	5,581.13000	5.58113	5,814.450		13.68	0.53	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	3,707.20000		3.70720	3,540.32000	3.54032	3,707.200		14.28	0.39	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			10.55970		86.68340	10.49409	87.12414			16.19	0.00	10,748,741.60	124	130,432.0
R2037	On 05/08/2021	Bond Future			10.76564		83.35849	10.69684	83.80725			16.61	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.96364		84.25801	10.89360	84.70248			15.59	0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			11.17803		80.92323	11.10414	81.37850			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			10.75285		88.44946	10.66650	89.06592			16.53	0.00	411,820,685.76	4,656	75,974.0
R2040	On 06/05/2021	Bond Future	10.83	Call	3,004.50000		3.00450	3,369.71000	3.36971	3,004.500		16.65	0.55	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	6,483.78000		6.48378	6,991.58000	6.99158	6,483.780		18.16	0.79	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	26.44000		0.02644	22.01000	0.02201	26.440		18.56	0.01	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			10.95678		84.89322	10.86637	85.51964			17.05	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,264.46000		4.26446	4,627.62000	4.62762	4,264.460		17.11	0.55	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,292.12000		6.29212	6,731.75000	6.73175	6,292.120		17.83	0.67	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	42.38000		0.04238	36.82000	0.03682	42.380		18.71	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.15253		85.80932	11.05994	86.43321			16.05	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.36428		82.24127	11.26690	82.87805			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			10.82096		84.99559	10.75525	85.46899			17.41	0.00	5,269,726.58	62	61,111.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,332.42000		2.33242	2,576.62000	2.57662	2,332.420		17.33	0.47	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,934.54000		1.93454	1,779.99000	1.77999	1,934.540		18.01	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	5,053.55000		5.05355	5,409.90000	5.40990	5,053.550		18.57	0.71	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,314.33000		1.31433	1,203.83000	1.20383	1,314.330		18.69	0.28	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	784.94000		0.78494	715.89000	0.71589	784.940		19.56	0.18	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	222.07000		0.22207	199.28000	0.19928	222.070		19.56	0.06	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.01684		81.52744	10.94794	82.00909			17.96	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.20456		82.40726	11.13425	82.88517			16.90	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.40737		78.92715	11.33322	79.41615			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			10.71254		84.48200	10.64162	85.01307			17.68	0.00	12,756,782.00	151	128,080.0
R2048	On 05/08/2021	Bond Future			10.89340		85.38877	10.81914	85.92879			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	Open Interest
R2048	On 04/11/2021	Bond Future			11.07563		81.89832		10.99965	82.43514		17.19	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.27181		82.79194		11.19174	83.34050		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			10.21487		70.67921		10.14929	71.06631		17.94	0.00	0.00	0	26,545.0
R209	On 06/05/2021	Bond Future	9.50	Call	745.13000		0.74513		852.09000	0.85209	745.130	17.05	0.24	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,183.06000		1.18306		1,328.74000	1.32874	1,183.060	17.37	0.33	0.00	0	6,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,453.76000		2.45376		2,678.95000	2.67895	2,453.760	17.94	0.53	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,769.68000		2.76968		3,009.71000	3.00971	2,769.680	18.06	0.57	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,431.44000		1.43144		1,318.25000	1.31825	1,431.440	18.41	0.34	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	841.71000		0.84171		770.65000	0.77065	841.710	19.19	0.22	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	601.14000		0.60114		549.07000	0.54907	601.140	19.73	0.17	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	327.52000		0.32752		296.81000	0.29681	327.520	19.73	0.10	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	90.55000		0.09055		80.97000	0.08097	90.550	19.73	0.03	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.39319		71.43837		10.32476	71.83228		17.38	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.57304		69.06885		10.50346	69.45949		16.97	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,493.34000		1.49334		1,610.79000	1.61079	1,493.340	15.94	0.28	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,114.99000		4.11499		3,934.77000	3.93477	4,114.990	16.73	0.49	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,392.96000		1.39296		1,318.19000	1.31819	1,392.960	18.41	0.21	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.76337		69.82251		10.69029	70.22240		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			200.58387		200.58387		200.33856	200.33856			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			202.78676		202.78676		202.54645	202.54645			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			202.28301		202.28301		202.01874	202.01874			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			204.53655		204.53655		204.28337	204.28337			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			171.82464		171.82464		171.84636	171.84636			0.00	0.00	0	3,425.0
R212	On 05/08/2021	Bond Future			171.38136		171.38136		171.40986	171.40986			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.26938		173.26938		173.28004	173.28004			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			9.22339	87.20304		9.14199	87.67394		12.89	0.00	348,812.16	4	9,146.0
R213	On 05/08/2021	Bond Future			9.41001	88.13901		9.32463	88.61830		12.47	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.60130	85.56029		9.51406	86.03556		12.14	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.81018	86.49373		9.71799	86.98023		11.59	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,410.72000	1.41072	1,548.43000	1.54843	1,410.720	10.86	0.27	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.58	Put	4,556.83000	4.55683	4,310.78000	4.31078	4,556.830	11.48	0.53	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.15	Put	3,166.99000	3.16699	2,978.92000	2.97892	3,166.990	11.89	0.41	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			10.66146	67.20837		10.58555	67.66075		19.71	0.00	0.00	0	13,213.0
R214	On 05/08/2021	Bond Future			10.84052	67.92973		10.76130	68.38958		19.08	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.02088	65.38528		10.93997	65.84296		18.69	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.21456	66.09870		11.12965	66.56598		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>880,947,250.47</b>	<b>9,425</b>	<b>1 194 833.0</b>
<b>Grand Total:</b>													<b>880,947,250.47</b>	<b>9,425</b>	<b>1 194 833.0</b>