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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/02/2021

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
<b>Derivatives</b>												
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000	90.70000		90.75000	90.75000			0.00	0.00	0
AL37	On 06/05/2021	Index Future	790.31000	790.31000		788.86400	788.86400			0.00	0.00	0
AL37	On 05/08/2021	Index Future	798.69200	798.69200		797.23400	797.23400			0.00	0.00	0
AL37	On 04/11/2021	Index Future	807.38200	807.38200		805.91000	805.91000			0.00	0.00	0
AL37	On 03/02/2022	Index Future	816.18500	816.18500		814.69700	814.69700			0.00	0.00	0
AL7T	On 06/05/2021	Index Future	887.56100	887.56100		888.06700	888.06700			0.00	0.00	0
AL7T	On 05/08/2021	Index Future	896.97400	896.97400		897.48900	897.48900			0.00	0.00	0
AL7T	On 04/11/2021	Index Future	906.73400	906.73400		907.25600	907.25600			0.00	0.00	0
AL7T	On 03/02/2022	Index Future	916.62000	916.62000		917.14800	917.14800			0.00	0.00	0

**Open  
Interest**

51.00

0.00

0.00

0.00

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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
ALBI	On 06/05/2021	Index Future	776.05200		776.05200		776.63700	776.63700			0.00	0.00	0
ALBI	On 05/08/2021	Index Future	784.28200		784.28200		784.87700	784.87700			0.00	0.00	0
ALBI	On 04/11/2021	Index Future	792.81600		792.81600		793.41800	793.41800			0.00	0.00	0
ALBI	On 03/02/2022	Index Future	801.46000		801.46000		802.06900	802.06900			0.00	0.00	0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES33	On 06/05/2021	Bond Future	11.38391		75.71918		11.36608	75.81430			0.00	0.00	0
ES33	On 05/08/2021	Bond Future	11.63503		76.53097		11.61637	76.62745			0.00	0.00	0
ES33	On 04/11/2021	Bond Future	11.89205		73.58128		11.87256	73.67895			0.00	0.00	0
ES33	On 03/02/2022	Bond Future	12.17017		74.38405		12.14981	74.48277			0.00	0.00	0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES42	On 06/05/2021	Bond Future	11.97624		73.87193		11.94262	74.07110			0.00	0.00	0
ES42	On 05/08/2021	Bond Future	12.21697		74.66469		12.18179	74.86633			0.00	0.00	0
ES42	On 04/11/2021	Bond Future	12.46499		71.21180		12.42818	71.41573			0.00	0.00	0
ES42	On 03/02/2022	Bond Future	12.72432		71.98897		12.68580	72.19518			0.00	0.00	0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
GOVI	On 06/05/2021	GOVI	766.95100		766.95100		767.50300	767.50300			0.00	0.00	0
GOVI	On 05/08/2021	GOVI	775.08400		775.08400		775.64500	775.64500			0.00	0.00	0
GOVI	On 04/11/2021	GOVI	783.51800		783.51800		784.08600	784.08600			0.00	0.00	0
GOVI	On 03/02/2022	GOVI	792.06000		792.06000		792.63600	792.63600			0.00	0.00	0
I2025	On 06/05/2021	Bond Future	151.29994		151.29994		151.53539	151.53539			0.00	0.00	0
I2025	On 05/08/2021	Bond Future	151.42981		151.42981		151.66838	151.66838			0.00	0.00	0
I2025	On 04/11/2021	Bond Future	153.09681		153.09681		153.33828	153.33828			0.00	0.00	0
I2025	On 03/02/2022	Bond Future	153.24577		153.24577		153.49000	153.49000			0.00	0.00	0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	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
I2029	On 06/05/2021	Bond Future		108.23912	108.23912		108.24099	108.24099			0.00	0.00	0
I2029	On 05/08/2021	Bond Future		109.42619	109.42619		109.42847	109.42847			0.00	0.00	0
I2029	On 04/11/2021	Bond Future		109.48144	109.48144		109.48388	109.48388			0.00	0.00	0
I2029	On 03/02/2022	Bond Future		110.70084	110.70084		110.70343	110.70343			0.00	0.00	0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2033	On 06/05/2021	Bond Future		102.81099	102.81099		102.81088	102.81088			0.00	0.00	0
I2033	On 05/08/2021	Bond Future		103.93828	103.93828		103.93859	103.93859			0.00	0.00	0
I2033	On 04/11/2021	Bond Future		103.85897	103.85897		103.85938	103.85938			0.00	0.00	0
I2033	On 03/02/2022	Bond Future		105.01572	105.01572		105.01622	105.01622			0.00	0.00	0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2038	On 06/05/2021	Bond Future		116.96623	116.96623		117.43647	117.43647			0.00	0.00	0
I2038	On 05/08/2021	Bond Future		116.52837	116.52837		117.00419	117.00419			0.00	0.00	0
I2038	On 04/11/2021	Bond Future		117.81127	117.81127		118.29274	118.29274			0.00	0.00	0
I2038	On 03/02/2022	Bond Future		117.37281	117.37281		117.85958	117.85958			0.00	0.00	0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2046	On 06/05/2021	Bond Future		105.08219	105.08219		104.72027	104.72027			0.00	0.00	0
I2046	On 05/08/2021	Bond Future		106.23469	106.23469		105.86923	105.86923			0.00	0.00	0
I2046	On 04/11/2021	Bond Future		105.59835	105.59835		105.22893	105.22893			0.00	0.00	0
I2046	On 03/02/2022	Bond Future		106.77468	106.77468		106.40123	106.40123			0.00	0.00	0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2050	On 06/05/2021	Bond Future		108.11129	108.11129		108.21242	108.21242			0.00	0.00	0
I2050	On 05/08/2021	Bond Future		107.37082	107.37082		107.47339	107.47339			0.00	0.00	0
I2050	On 04/11/2021	Bond Future		108.55283	108.55283		108.65688	108.65688			0.00	0.00	0
I2050	On 03/02/2022	Bond Future		107.81613	107.81613		107.92134	107.92134			0.00	0.00	0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
IGOV	On 06/05/2021	Index Future		281.87600	281.87600		282.00400	282.00400			0.00	0.00	0
IGOV	On 05/08/2021	Index Future		284.93500	284.93500		285.06400	285.06400			0.00	0.00	0
IGOV	On 04/11/2021	Index Future		288.10300	288.10300		288.23500	288.23500			0.00	0.00	0
IGOV	On 03/02/2022	Index Future		291.31200	291.31200		291.44500	291.44500			0.00	0.00	0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future		3.68500	96.31500		3.71500	96.28500			0.00	0.00	0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.68500	96.31500		3.72000	96.28000			0.00	0.00	0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.68000	96.32000		3.73000	96.27000			0.00	0.00	0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.68500	96.31500		3.74500	96.25500			0.00	0.00	0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.72000	96.28000		3.78000	96.22000			0.00	0.00	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
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future			3.78000		96.22000		3.84000	96.16000			0.00	0.00	0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.80000		96.20000		3.90000	96.10000			0.00	0.00	0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			4.09500		95.90500		4.23000	95.77000			0.00	0.00	0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.26000		95.74000		4.42000	95.58000			0.00	0.00	0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.50500		95.49500		4.65500	95.34500			0.00	0.00	0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.65500		95.34500		4.82500	95.17500			0.00	0.00	0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			4.82500		95.17500		5.01500	94.98500			0.00	0.00	0
R186	On 06/05/2021	Bond Future			7.12356		119.44992		7.16756	119.23061		6.28	0.00	836,149.44	7
R186	On 06/05/2021	Bond Future	7.30	Put	1,000.59000		1.00059		1,098.83000	1.09883	1,000.590	6.40	0.40	0.00	0
R186	On 05/08/2021	Bond Future			7.29639		115.44979		7.34304	115.22859		6.18	0.00	0.00	0
R186	On 04/11/2021	Bond Future			7.47468		116.69419		7.52424	116.47083		5.97	0.00	0.00	0
R186	On 03/02/2022	Bond Future			7.67503		112.68645		7.72789	112.46073		5.75	0.00	0.00	0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R197	On 06/05/2021	Bond Future			321.15489		321.15489		321.17676	321.17676			0.00	15,094,279.83	47
R197	On 05/08/2021	Bond Future			316.67999		316.67999		316.70329	316.70329			0.00	0.00	0
R197	On 04/11/2021	Bond Future			320.16670		320.16670		320.19086	320.19086			0.00	0.00	0
R197	On 03/02/2022	Bond Future			315.64155		315.64155		315.66616	315.66616			0.00	0.00	0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R202	On 06/05/2021	Bond Future			229.08270		229.08270		229.08225	229.08225			0.00	0.00	0
R202	On 05/08/2021	Bond Future			227.34739		227.34739		227.34783	227.34783			0.00	0.00	0
R202	On 04/11/2021	Bond Future			229.85015		229.85015		229.85124	229.85124			0.00	0.00	0
R202	On 03/02/2022	Bond Future			228.11268		228.11268		228.11376	228.11376			0.00	0.00	0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2023	On 06/05/2021	Bond Future			4.90478		106.36157		4.92875	106.31932		1.52	0.00	0.00	0
R2023	On 05/08/2021	Bond Future			5.00764		107.50148		5.03548	107.45920		1.46	0.00	0.00	0
R2023	On 04/11/2021	Bond Future			5.13402		104.75262		5.16730	104.71006		1.32	0.00	0.00	0
R2023	On 03/02/2022	Bond Future			5.32832		105.89512		5.36993	105.85218		1.08	0.00	0.00	0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2030	On 06/05/2021	Bond Future			8.89550		96.83296		8.88728	96.88044		10.83	0.00	2,227,158.08	23
R2030	On 06/05/2021	Bond Future	7.97	Call	274.49000		0.27449		286.56000	0.28656	274.490	10.27	0.12	0.00	0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,588.78000		1.58878		1,622.62000	1.62262	1,588.780	10.84	0.45	0.00	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
R2030	On 06/05/2021	Bond Future	8.90	Put	1,927.33000		1.92733		1,916.82000	1.91682	1,927.330	10.94	0.49	0.00	0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,790.80000		1.79080		1,781.39000	1.78139	1,790.800	10.97	0.46	0.00	0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,661.52000		1.66152		1,653.16000	1.65316	1,661.520	11.01	0.44	0.00	0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,186.13000		1.18613		1,181.72000	1.18172	1,186.130	11.24	0.34	0.00	0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,227.01000		3.22701		3,270.82000	3.27082	3,227.010	11.30	0.68	0.00	0
R2030	On 06/05/2021	Bond Future	9.92	Put	349.36000		0.34936		350.46000	0.35046	349.360	11.92	0.13	0.00	0
R2030	On 06/05/2021	Bond Future	10.95	Put	24.80000		0.02480		25.34000	0.02534	24.800	11.92	0.01	0.00	0
R2030	On 05/08/2021	Bond Future			9.09444		93.86576		9.08577	93.91414		10.69	0.00	0.00	0
R2030	On 05/08/2021	Bond Future	7.70	Call	354.40000		0.35440		363.84000	0.36384	354.400	10.07	0.12	0.00	0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,911.47000		1.91147		1,939.20000	1.93920	1,911.470	10.56	0.41	0.00	0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,333.38000		2.33338		2,364.07000	2.36407	2,333.380	10.66	0.47	0.00	0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,860.72000		3.86072		3,898.93000	3.89893	3,860.720	11.03	0.63	0.00	0
R2030	On 05/08/2021	Bond Future	10.30	Put	724.31000		0.72431		721.56000	0.72156	724.310	11.66	0.17	0.00	0
R2030	On 05/08/2021	Bond Future	12.10	Put	33.28000		0.03328		33.39000	0.03339	33.280	11.66	0.01	0.00	0
R2030	On 04/11/2021	Bond Future			9.28794		94.87773		9.27886	94.92676		10.26	0.00	0.00	0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,101.35000		1.10135		1,118.36000	1.11836	1,101.350	9.66	0.25	0.00	0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,999.49000		1.99949		2,023.95000	2.02395	1,999.490	9.97	0.38	0.00	0
R2030	On 04/11/2021	Bond Future	11.44	Put	396.78000		0.39678		395.11000	0.39511	396.780	11.13	0.09	0.00	0
R2030	On 03/02/2022	Bond Future			9.50089		91.90877		9.49137	91.95839		9.97	0.00	0.00	0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2032	On 06/05/2021	Bond Future			9.71585		91.19032		9.70779	91.24021		13.07	0.00	0.00	0
R2032	On 06/05/2021	Bond Future	10.33	Call	4,624.62000		4.62462		4,674.24000	4.67424	4,624.620	14.21	0.75	0.00	0
R2032	On 06/05/2021	Bond Future	12.57	Put	4.13000		0.00413		4.30000	0.00430	4.130	14.50	0.00	0.00	0
R2032	On 05/08/2021	Bond Future			9.91773		92.16818		9.90927	92.21898		12.47	0.00	0.00	0
R2032	On 04/11/2021	Bond Future			10.12328		89.01688		10.11444	89.06837		12.47	0.00	0.00	0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,760.62000		1.76062		1,783.30000	1.78330	1,760.620	11.95	0.32	0.00	0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,926.63000		2.92663		2,956.78000	2.95678	2,926.630	12.35	0.45	0.00	0
R2032	On 04/11/2021	Bond Future	12.81	Put	278.74000		0.27874		277.98000	0.27798	278.740	13.55	0.06	0.00	0
R2032	On 03/02/2022	Bond Future			10.34342		89.98798		10.33418	90.04013		11.72	0.00	0.00	0
R2032	On 03/02/2022	Bond Future	8.91	Call	1,106.93000		1.10693		1,122.07000	1.12207	1,106.930	10.96	0.21	0.00	0
R2032	On 03/02/2022	Bond Future	9.81	Put	5,802.37000		5.80237		5,776.86000	5.77686	5,802.370	11.41	0.60	0.00	0
R2032	On 03/02/2022	Bond Future	10.45	Put	3,859.34000		3.85934		3,841.62000	3.84162	3,859.340	11.86	0.45	0.00	0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2035	On 06/05/2021	Bond Future			10.45282		90.31304		10.43446	90.43471		14.69	0.00	0.00	0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,304.64000		1.30464		1,360.72000	1.36072	1,304.640	14.46	0.34	0.00	0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,800.74000		1.80074		1,867.97000	1.86797	1,800.740	14.68	0.42	0.00	0
R2035	On 06/05/2021	Bond Future	10.40	Call	2,293.69000		2.29369		2,369.86000	2.36986	2,293.690	14.87	0.49	0.00	0
R2035	On 06/05/2021	Bond Future	10.55	Put	2,178.61000		2.17861		2,140.86000	2.14086	2,178.610	15.08	0.45	0.00	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
R2035	On 06/05/2021	Bond Future	10.81	Call	3,864.12000		3.86412	3,959.57000	3.95957	3,864.120	15.54	0.66	0.00	0	
R2035	On 06/05/2021	Bond Future	11.05	Put	1,115.46000		1.11546	1,097.47000	1.09747	1,115.460	16.01	0.27	0.00	0	
R2035	On 06/05/2021	Bond Future	11.15	Call	5,418.54000		5.41854	5,524.99000	5.52499	5,418.540	16.22	0.76	0.00	0	
R2035	On 06/05/2021	Bond Future	11.32	Put	751.93000		0.75193	740.70000	0.74070	751.930	16.42	0.19	0.00	0	
R2035	On 06/05/2021	Bond Future	11.55	Put	499.12000		0.49912	492.05000	0.49205	499.120	16.42	0.14	0.00	0	
R2035	On 06/05/2021	Bond Future	12.02	Put	196.65000		0.19665	194.40000	0.19440	196.650	16.42	0.06	0.00	0	
R2035	On 06/05/2021	Bond Future	12.77	Put	34.15000		0.03415	34.03000	0.03403	34.150	16.42	0.01	0.00	0	
R2035	On 06/05/2021	Bond Future	12.91	Put	23.76000		0.02376	23.72000	0.02372	23.760	16.42	0.01	0.00	0	
R2035	On 05/08/2021	Bond Future			10.66244		91.28095	10.64326	91.40431		14.10	0.00	0.00	0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,717.25000		1.71725	1,766.97000	1.76697	1,717.250	13.61	0.33	0.00	0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,201.73000		3.20173	3,157.04000	3.15704	3,201.730	14.37	0.45	0.00	0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,895.27000		1.89527	1,868.34000	1.86834	1,895.270	15.26	0.30	0.00	0	
R2035	On 04/11/2021	Bond Future			10.87518		87.79035	10.85520	87.91516		14.07	0.00	0.00	0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,093.70000		2.09370	2,143.07000	2.14307	2,093.700	13.49	0.34	0.00	0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,353.33000		2.35333	2,406.40000	2.40640	2,353.330	13.60	0.36	0.00	0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,397.06000		3.39706	3,462.91000	3.46291	3,397.060	13.96	0.46	0.00	0	
R2035	On 04/11/2021	Bond Future	11.08	Put	3,607.80000		3.60780	3,562.66000	3.56266	3,607.800	14.38	0.43	0.00	0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,257.81000		2.25781	2,228.76000	2.22876	2,257.810	15.32	0.29	0.00	0	
R2035	On 04/11/2021	Bond Future	13.82	Put	272.24000		0.27224	267.94000	0.26794	272.240	15.32	0.05	0.00	0	
R2035	On 03/02/2022	Bond Future			11.10569		88.74801	11.08484	88.87424		13.35	0.00	0.00	0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,373.29000		1.37329	1,407.32000	1.40732	1,373.290	12.53	0.23	0.00	0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,151.30000		6.15130	6,085.82000	6.08582	6,151.300	13.08	0.57	0.00	0	
R2035	On 03/02/2022	Bond Future	11.39	Put	3,895.27000		3.89527	3,849.58000	3.84958	3,895.270	13.68	0.42	0.00	0	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	
R2037	On 06/05/2021	Bond Future			10.70062		85.74828	10.67707	85.90347		15.81	0.00	0.00	0	
R2037	On 05/08/2021	Bond Future			10.91260		82.41195	10.88801	82.56920		15.94	0.00	0.00	0	
R2037	On 04/11/2021	Bond Future			11.11645		83.30066	11.09087	83.45975		15.14	0.00	0.00	0	
R2037	On 03/02/2022	Bond Future			11.33722		79.95528	11.31057	80.11610		15.10	0.00	0.00	0	
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	
R2040	On 06/05/2021	Bond Future			10.88359		87.52925	10.85482	87.73040		16.25	0.00	53,305,313.25	609	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,445.83000		2.44583	2,563.11000	2.56311	2,445.830	16.36	0.49	0.00	0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,706.28000		5.70628	5,874.22000	5.87422	5,706.280	17.87	0.76	0.00	0	
R2040	On 06/05/2021	Bond Future	13.38	Put	30.27000		0.03027	29.39000	0.02939	30.270	18.27	0.01	0.00	0	
R2040	On 05/08/2021	Bond Future			11.09320		83.96176	11.06317	84.16540		16.48	0.00	0.00	0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,618.04000		3.61804	3,733.96000	3.73396	3,618.040	16.54	0.51	0.00	0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,536.49000		5.53649	5,679.28000	5.67928	5,536.490	17.26	0.64	0.00	0	
R2040	On 05/08/2021	Bond Future	14.80	Put	41.50000		0.04150	40.14000	0.04014	41.500	18.15	0.01	0.00	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
R2040	On 04/11/2021	Bond Future			11.29445		84.86722		11.26320	85.07320		15.56	0.00	0.00	0
R2040	On 03/02/2022	Bond Future			11.51222		81.28868		11.47964	81.49695		15.67	0.00	0.00	0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2044	On 06/05/2021	Bond Future			10.95724		84.02808		10.92321	84.26788		17.11	0.00	0.00	0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,830.70000		1.83070		1,946.42000	1.94642	1,830.700	17.03	0.41	0.00	0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,240.98000		2.24098		2,157.77000	2.15777	2,240.980	17.70	0.43	0.00	0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,312.32000		4.31232		4,489.92000	4.48992	4,312.320	18.26	0.67	0.00	0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,526.93000		1.52693		1,468.41000	1.46841	1,526.930	18.38	0.32	0.00	0
R2044	On 06/05/2021	Bond Future	11.79	Put	912.25000		0.91225		876.90000	0.87690	912.250	19.25	0.21	0.00	0
R2044	On 06/05/2021	Bond Future	12.50	Put	260.06000		0.26006		249.11000	0.24911	260.060	19.25	0.08	0.00	0
R2044	On 05/08/2021	Bond Future			11.15906		80.54821		11.12354	80.79091		17.35	0.00	0.00	0
R2044	On 04/11/2021	Bond Future			11.35254		81.41689		11.31557	81.66237		16.36	0.00	0.00	0
R2044	On 03/02/2022	Bond Future			11.56166		77.92583		11.52311	78.17399		16.49	0.00	0.00	0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2048	On 06/05/2021	Bond Future			10.84917		83.47546		10.81505	83.72480		17.40	0.00	1,836,460.12	22
R2048	On 05/08/2021	Bond Future			11.03586		84.37011		11.00028	84.62242		16.76	0.00	0.00	0
R2048	On 04/11/2021	Bond Future			11.22398		80.86810		11.18692	81.12327		16.63	0.00	0.00	0
R2048	On 03/02/2022	Bond Future			11.42659		81.75029		11.38792	82.00825		15.90	0.00	0.00	0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R209	On 06/05/2021	Bond Future			10.34070		69.94494		10.32216	70.05244		17.47	0.00	6,994,494.00	100
R209	On 06/05/2021	Bond Future	9.50	Call	524.96000		0.52496		554.76000	0.55476	524.960	16.57	0.19	0.00	0
R209	On 06/05/2021	Bond Future	9.75	Call	883.16000		0.88316		924.96000	0.92496	883.160	16.90	0.27	19,250,603.73	1,000
R209	On 06/05/2021	Bond Future	10.25	Call	1,992.65000		1.99265		2,059.02000	2.05902	1,992.650	17.47	0.48	0.00	0
R209	On 06/05/2021	Bond Future	10.35	Call	2,279.43000		2.27943		2,350.31000	2.35031	2,279.430	17.59	0.52	36,407,380.43	1,000
R209	On 06/05/2021	Bond Future	10.60	Put	1,610.44000		1.61044		1,583.93000	1.58393	1,610.440	17.94	0.38	0.00	0
R209	On 06/05/2021	Bond Future	11.00	Put	942.77000		0.94277		928.34000	0.92834	942.770	18.71	0.25	0.00	0
R209	On 06/05/2021	Bond Future	11.25	Put	670.74000		0.67074		661.38000	0.66138	670.740	19.26	0.19	0.00	0
R209	On 06/05/2021	Bond Future	11.60	Put	363.77000		0.36377		359.19000	0.35919	363.770	19.26	0.12	0.00	0
R209	On 06/05/2021	Bond Future	12.25	Put	98.57000		0.09857		97.79000	0.09779	98.570	19.26	0.04	0.00	0
R209	On 05/08/2021	Bond Future			10.52384		70.69507		10.50458	70.80393		16.58	0.00	0.00	0
R209	On 04/11/2021	Bond Future			10.70856		68.31702		10.68856	68.42723		16.64	0.00	0.00	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
R209	On 04/11/2021	Bond Future	9.50	Call	1,225.03000		1.22503	1,257.75000	1.25775	1,225.030	15.62	0.25	0.00	0	
R209	On 04/11/2021	Bond Future	10.50	Put	4,458.39000		4.45839	4,408.71000	4.40871	4,458.390	16.64	0.52	0.00	0	
R209	On 04/11/2021	Bond Future	12.00	Put	1,486.11000		1.48611	1,467.15000	1.46715	1,486.110	18.06	0.23	0.00	0	
R209	On 03/02/2022	Bond Future			10.90400		69.06235	10.88324	69.17380		15.55	0.00	0.00	0	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0.00	0	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	
R210	On 06/05/2021	Bond Future			200.56542		200.56542	200.57004	200.57004			0.00	0.00	0	
R210	On 05/08/2021	Bond Future			202.76510		202.76510	202.77054	202.77054			0.00	0.00	0	
R210	On 04/11/2021	Bond Future			202.25957		202.25957	202.26543	202.26543			0.00	0.00	0	
R210	On 03/02/2022	Bond Future			204.51250		204.51250	204.51851	204.51851			0.00	0.00	0	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	
R212	On 06/05/2021	Bond Future			171.70279		171.70279	171.78094	171.78094			0.00	53,399,567.69	311	
R212	On 05/08/2021	Bond Future			171.25554		171.25554	171.33520	171.33520			0.00	0.00	0	
R212	On 04/11/2021	Bond Future			173.14097		173.14097	173.22181	173.22181			0.00	0.00	0	
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	
R213	On 06/05/2021	Bond Future			9.34427		86.50987	9.33090	86.58618		12.64	0.00	0.00	0	
R213	On 05/08/2021	Bond Future			9.53619		87.43705	9.52219	87.51456		11.97	0.00	0.00	0	
R213	On 04/11/2021	Bond Future			9.73284		84.85016	9.71823	84.92865		11.98	0.00	0.00	0	
R213	On 03/02/2022	Bond Future			9.94753		85.77563	9.93227	85.85502		11.18	0.00	0.00	0	
R213	On 03/02/2022	Bond Future	8.63	Call	1,112.94000		1.11294	1,135.09000	1.13509	1,112.940	10.44	0.23	0.00	0	
R213	On 03/02/2022	Bond Future	9.58	Put	4,796.80000		4.79680	4,757.67000	4.75767	4,796.800	11.06	0.56	0.00	0	
R213	On 03/02/2022	Bond Future	10.15	Put	3,321.33000		3.32133	3,292.39000	3.29239	3,321.330	11.48	0.43	0.00	0	
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	
R214	On 06/05/2021	Bond Future			10.80296		66.37799	10.76891	66.57629		19.27	0.00	0.00	0	
R214	On 05/08/2021	Bond Future			10.98760		67.08941	10.95220	67.29008		18.27	0.00	0.00	0	
R214	On 04/11/2021	Bond Future			11.17357		64.53542	11.13681	64.73839		18.38	0.00	0.00	0	
R214	On 03/02/2022	Bond Future			11.37333		65.23938	11.33510	65.44460		17.17	0.00	0.00	0	
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	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
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0
<b>Total for Derivatives :</b>											<b>189,351,406.58</b>	<b>3,119</b>
<b>Grand Total:</b>											<b>189,351,406.58</b>	<b>3,119</b>