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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2021

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.64000		90.64000		90.60000	90.60000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	793.70000		793.70000		794.33200	794.33200			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	801.57300		801.57300		802.21600	802.21600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	810.18000		810.18000		810.83200	810.83200			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	818.90800		818.90800		819.56800	819.56800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	893.01700		893.01700		885.82300	885.82300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	901.87600		901.87600		894.61400	894.61400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	911.56000		911.56000		904.22400	904.22400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	921.37900		921.37900		913.96500	913.96500			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	779.62400		779.62400		773.68500	773.68500			0.00	218,294,720.00	28	83.0
ALBI	On 06/05/2021	Index Future	787.35700		787.35700		781.36300	781.36300			0.00	220,459,960.00	28	308.0
ALBI	On 05/08/2021	Index Future	795.81200		795.81200		789.75600	789.75600			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 04/11/2021	Index Future		804.38400	804.38400		798.26400	798.26400			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 04/02/2021	Bond Future		10.99774	79.48491		11.15624	78.60796			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.23846	76.50010		11.40338	75.61551			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.48138	77.33067		11.65316	76.43741			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.73352	74.38113		11.91259	73.47855			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 04/02/2021	Bond Future		11.52255	78.67639		11.68050	77.69232			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		11.75500	75.19943		11.91982	74.20669			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		11.98420	76.01665		12.15612	75.01406			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.22316	72.56986		12.40282	71.55680			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 04/02/2021	GOVI		770.60400	770.60400		764.79000	764.79000			0.00	0.00	0	28.0
GOVI	On 06/05/2021	GOVI		778.24800	778.24800		772.38000	772.38000			0.00	0.00	0	967.0
GOVI	On 05/08/2021	GOVI		786.60400	786.60400		780.67700	780.67700			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		795.07800	795.07800		789.08700	789.08700			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		149.38883	149.38883		149.09609	149.09609			0.00	121,602,507.62	814	373.0
I2025	On 06/05/2021	Bond Future		150.90802	150.90802		150.61428	150.61428			0.00	122,839,128.28	814	8,021.0
I2025	On 05/08/2021	Bond Future		151.05345	151.05345		150.75819	150.75819			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.69948	152.69948		152.40143	152.40143			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 04/02/2021	Bond Future		106.73724	106.73724		105.95757	105.95757			0.00	0.00	0	1,321.0
I2029	On 06/05/2021	Bond Future		106.68465	106.68465		105.89838	105.89838			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		107.86877	107.86877		107.07498	107.07498			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		107.89491	107.89491		107.09280	107.09280			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 04/02/2021	Bond Future	101.30825	101.30825		100.26631	100.26631			0.00	0.00	0	1,258.0
I2033		On 06/05/2021	Bond Future	101.12318	101.12318		100.07199	100.07199			0.00	0.00	0	8,834.0
I2033		On 05/08/2021	Bond Future	102.24543	102.24543		101.18368	101.18368			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	102.13619	102.13619		101.06310	101.06310			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 04/02/2021	Bond Future	113.94251	113.94251		113.17873	113.17873			0.00	0.00	0	5,008.0
I2038		On 06/05/2021	Bond Future	115.10111	115.10111		114.33111	114.33111			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future	114.65815	114.65815		113.88091	113.88091			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	115.90766	115.90766		115.12226	115.12226			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 04/02/2021	Bond Future	103.49199	103.49199		102.18879	102.18879			0.00	0.00	0	14,486.0
I2046		On 06/05/2021	Bond Future	102.75611	102.75611		101.44091	101.44091			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future	103.89683	103.89683		102.56818	102.56818			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	103.22319	103.22319		101.88039	101.88039			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 04/02/2021	Bond Future	105.12805	105.12805		104.14546	104.14546			0.00	0.00	0	9,793.0
I2050		On 06/05/2021	Bond Future	106.19713	106.19713		105.20590	105.20590			0.00	0.00	0	10,968.0
I2050		On 05/08/2021	Bond Future	105.44952	105.44952		104.44860	104.44860			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	106.59886	106.59886		105.58719	105.58719			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 04/02/2021	Index Future	275.86400	275.86400		274.20400	274.20400			0.00	5,517,280.00	2	119.0
IGOV		On 06/05/2021	Index Future	278.66900	278.66900		276.99400	276.99400			0.00	5,573,380.00	2	974.0
IGOV		On 05/08/2021	Index Future	281.72900	281.72900		280.03700	280.03700			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	284.83100	284.83100		283.12100	283.12100			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	3.64500	96.35500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.62000	96.38000		3.59000	96.41000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.62000	96.38000		3.58000	96.42000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.62500	96.37500		3.57500	96.42500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.64000	96.36000		3.58000	96.42000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.66000	96.34000		3.61000	96.39000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.80500	96.19500		3.76500	96.23500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	3.88000	96.12000		3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.10000	95.90000		4.08000	95.92000			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.19500	95.80500		4.15500	95.84500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	4.43000	95.57000		4.42000	95.58000			0.00	0.00	0	0.0
R186		On 04/02/2021	Bond Future	6.62670	119.99149		6.61176	120.07122		6.22	0.00	0.00	0	37,673.0

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 04/02/2021	Bond Future	8.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.89	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.77974		121.18180		6.76359	121.26394		6.42	0.00	75,132,716.00	620	108,279.0
R186	On 06/05/2021	Bond Future	7.30	Put	624.68000		0.62468		611.14000	0.61114	624.680	6.67	0.25	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.92789		117.21613		6.91045	117.30057		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.08579		118.46627		7.06716	118.55203		6.01	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 04/02/2021	Bond Future			319.14921		319.14921		319.33965	319.33965			0.00	0.00	0	2,352.0
R197	On 06/05/2021	Bond Future			322.39469		322.39469		322.59136	322.59136			0.00	0.00	0	2,121.0
R197	On 05/08/2021	Bond Future			317.97554		317.97554		318.17807	318.17807			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.44087		321.44087		321.64660	321.64660			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 04/02/2021	Bond Future			223.15697		223.15697		221.35984	221.35984			0.00	89,262,788.00	400	7,585.0
R202	On 06/05/2021	Bond Future			225.42635		225.42635		223.61384	223.61384			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			223.68051		223.68051		221.85034	221.85034			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			226.11808		226.11808		224.26858	224.26858			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 04/02/2021	Bond Future			4.62124		109.52416		4.59478	109.57743		1.51	0.00	0.00	0	10,312.0
R2023	On 06/05/2021	Bond Future			4.71029		106.70522		4.67908	106.76051		1.54	0.00	0.00	0	40,662.0
R2023	On 05/08/2021	Bond Future			4.76997		107.86331		4.73252	107.92048		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.85796		105.10659		4.81276	105.16471		1.34	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 04/02/2021	Bond Future			8.42699		97.54357		8.54317	96.83779		10.95	0.00	9,754,357.00	100	30,982.0
R2030	On 04/02/2021	Bond Future	8.20	Call	0.78000		0.00078		0.62000	0.00062	0.780	10.45	0.00	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	70.47000		0.07047		24.56000	0.02456	70.470	10.60	0.23	17,521,447.76	800	0.0
R2030	On 04/02/2021	Bond Future	8.37	Call	85.46000		0.08546		29.42000	0.02942	85.460	10.62	0.26	25,321,323.53	1,000	0.0
R2030	On 04/02/2021	Bond Future	8.86	Call	2,597.23000		2.59723		1,893.52000	1.89352	2,597.230	11.06	1.00	77,582,416.00	800	0.0
R2030	On 04/02/2021	Bond Future	9.12	Call	4,113.80000		4.11380		3,408.02000	3.40802	4,113.800	11.35	1.00	96,904,750.00	1,000	0.0
R2030	On 04/02/2021	Bond Future	9.20	Call	4,574.10000		4.57410		3,868.32000	3.86832	4,574.100	11.46	1.00	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.60	0.00	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.67	0.00	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	12.23	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.60813		98.51119		8.72916	97.79975		11.36	0.00	9,851,119.00	100	115,844.0
R2030	On 06/05/2021	Bond Future	7.97	Call	747.82000		0.74782		596.21000	0.59621	747.820	10.69	0.25	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,710.70000		2.71070		2,328.44000	2.32844	2,710.700	11.22	0.58	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,259.54000		1.25954		1,522.70000	1.52270	1,259.540	11.36	0.33	0.00	0	5,000.0

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R2030	On 06/05/2021	Bond Future	9.22	Put	896.99000	0.89699		1,103.51000	1.10351	896.990	11.52	0.25	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.25	Put	855.11000	0.85511		1,054.50000	1.05450	855.110	11.54	0.25	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	4,638.47000	4.63847		4,121.84000	4.12184	4,638.470	11.56	0.76	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.35	Put	732.79000	0.73279		910.06000	0.91006	732.790	11.65	0.22	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	297.16000	0.29716		382.60000	0.38260	297.160	12.37	0.10	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	28.84000	0.02884		41.14000	0.04114	28.840	12.48	0.01	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			8.79156	95.57504		8.91793	94.85705		11.41	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	814.59000	0.81459		682.05000	0.68205	814.590	10.80	0.21	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,969.30000	2.96930		2,623.33000	2.62333	2,969.300	11.12	0.51	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	3,487.12000	3.48712		3,104.53000	3.10453	3,487.120	11.23	0.56	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	5,230.66000	5.23066		4,748.68000	4.74868	5,230.660	11.54	0.70	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	651.87000	0.65187		769.08000	0.76908	651.870	12.40	0.15	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	38.60000	0.03860		49.81000	0.04981	38.600	12.40	0.01	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			8.97361	96.59451		9.10552	95.86914		10.72	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,807.21000	1.80721		1,578.93000	1.57893	1,807.210	10.10	0.34	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,964.52000	2.96452		2,644.28000	2.64428	2,964.520	10.43	0.47	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	354.33000	0.35433		417.54000	0.41754	354.330	11.62	0.08	0.00	0	300.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future			9.31216	95.70579		9.45387	94.79027		12.59	0.00	0.00	0	11,927.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.68	0.00	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	175.08000	0.17508		42.91000	0.04291	175.080	12.02	0.41	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.15	0.00	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			9.50439	92.51176		9.65170	91.58846		13.94	0.00	0.00	0	126,204.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	5,823.80000	5.82380		5,123.21000	5.12321	5,823.800	14.29	0.79	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	9.26000	0.00926		14.51000	0.01451	9.260	15.38	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			9.69538	93.51639		9.84865	92.58413		13.47	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			9.89338	90.36926		10.05300	89.42737		13.19	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	2,474.51000	2.47451		2,135.61000	2.13561	2,474.510	12.44	0.39	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	3,839.45000	3.83945		3,386.45000	3.38645	3,839.450	12.87	0.51	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	303.71000	0.30371		367.84000	0.36784	303.710	14.32	0.06	0.00	0	700.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			10.07230	95.06210		10.24950	93.84252		13.82	0.00	24,430,959.70	257	36,536.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	92.15000	0.09215		859.74000	0.85974	92.150	13.26	0.24	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.00	0.00	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.27039	91.53281		10.45443	90.30238		15.74	0.00	23,523,932.17	257	98,633.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	2,039.27000	2.03927		1,570.46000	1.57046	2,039.270	14.75	0.43	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,664.23000	2.66423		2,103.24000	2.10324	2,664.230	15.07	0.50	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	3,249.15000	3.24915		2,612.36000	2.61236	3,249.150	15.31	0.56	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	1,982.18000	1.98218		2,507.50000	2.50750	1,982.180	15.52	0.38	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	4,955.09000	4.95509		4,140.34000	4.14034	4,955.090	15.81	0.70	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	1,027.25000	1.02725		1,355.10000	1.35510	1,027.250	16.13	0.23	0.00	0	500.0	

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 06/05/2021	Bond Future	11.15	Call	6,567.20000	6.56720	5,632.79000	5.63279	6,567.200	16.30	0.79	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	721.65000	0.72165	969.48000	0.96948	721.650	16.61	0.17	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	536.81000	0.53681	730.79000	0.73079	536.810	17.06	0.13	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	260.88000	0.26088	369.00000	0.36900	260.880	17.48	0.07	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	60.62000	0.06062	93.11000	0.09311	60.620	17.48	0.02	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	45.00000	0.04500	70.22000	0.07022	45.000	17.48	0.02	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.47060	92.52633	10.66202	91.28364		15.26	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	2,522.38000	2.52238	2,070.18000	2.07018	2,522.380	14.49	0.40	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,058.40000	3.05840	3,598.38000	3.59838	3,058.400	15.28	0.40	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	1,851.76000	1.85176	2,223.78000	2.22378	1,851.760	16.03	0.27	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.67714	89.03907	10.87629	87.78342		14.97	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,835.42000	2.83542	2,375.36000	2.37536	2,835.420	14.10	0.39	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	3,137.56000	3.13756	2,644.77000	2.64477	3,137.560	14.22	0.42	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	4,325.52000	4.32552	3,718.21000	3.71821	4,325.520	14.62	0.51	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,413.10000	3.41310	3,934.72000	3.93472	3,413.100	15.04	0.39	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,155.96000	2.15596	2,522.58000	2.52258	2,155.960	15.86	0.27	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	320.05000	0.32005	401.75000	0.40175	320.050	16.26	0.06	0.00	0	400.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			10.33218	86.02039	10.49397	84.91342		15.64	0.00	90,321,409.50	1,050	50,161.0
R2037	On 04/02/2021	Bond Future	10.35	Put	211.29000	0.21129	1,056.72000	1.05672	211.290	14.95	0.43	5,237,679.70	144	0.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,032.84000	1.03284	336.34000	0.33634	1,032.840	15.22	0.93	13,848,009.86	174	153.0
R2037	On 04/02/2021	Bond Future	11.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.73	0.00	0.00	87	153.0
R2037	On 04/02/2021	Bond Future	11.97	Call	10,278.46000	10.27846	9,171.49000	9.17149	10,278.460	17.73	1.00	0.00	0	23.0
R2037	On 04/02/2021	Bond Future	13.73	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.73	0.00	0.00	0	23.0
R2037	On 06/05/2021	Bond Future			10.53130	86.87375	10.69931	85.75690		16.91	0.00	93,302,407.50	1,074	130,092.0
R2037	On 05/08/2021	Bond Future			10.73452	83.56103	10.90929	82.43309		17.23	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.93293	84.45245	11.11450	83.31277		16.07	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 04/02/2021	Bond Future			10.47213	88.18733	10.63378	87.00553		15.51	0.00	31,130,127.49	353	49,700.0
R2040	On 04/02/2021	Bond Future	9.49	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.98	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.98	0.00	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.14	0.00	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1.00000	0.00100	0.25000	0.00025	1.000	14.40	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.40	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.75	0.00	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			10.66703	89.06212	10.83495	87.86976		17.26	0.00	31,438,928.36	353	77,692.0
R2040	On 06/05/2021	Bond Future	10.83	Call	3,629.80000	3.62980	2,994.32000	2.99432	3,629.800	17.02	0.58	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	7,156.22000	7.15622	6,246.09000	6.24609	7,156.220	18.29	0.80	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	48.96000	0.04896	73.37000	0.07337	48.960	19.28	0.02	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			10.86591	85.52284	11.04066	84.31856		17.68	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
R2040	On 05/08/2021	Bond Future	11.05	Call	4,847.60000		4.84760	4,196.74000	4.19674	4,847.600		17.46	0.57	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,907.28000		6.90728	6,112.40000	6.11240	6,907.280		18.05	0.69	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	60.36000		0.06036	81.01000	0.08101	60.360		19.36	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.05964		86.43524	11.24125	85.21838			16.41	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 04/02/2021	Bond Future			10.54705		84.78027	10.70344	83.62459			16.25	0.00	474,260,830.38	5,594	15,589.0
R2044	On 04/02/2021	Bond Future	9.66	Call	0.00000		0.00000	0.00000	0.00000	0.000		14.62	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	1,958.92000		1.95892	3,114.41000	3.11441	1,958.920		14.74	1.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	0.21000		0.00021	80.69000	0.08069	0.210		15.94	0.00	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			10.73424		85.62132	10.89674	84.45523			18.14	0.00	239,482,832.04	2,797	60,444.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,910.32000		2.91032	2,373.73000	2.37373	2,910.320		17.67	0.50	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,965.12000		1.96512	2,424.68000	2.42468	1,965.120		18.29	0.35	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	5,721.44000		5.72144	4,922.92000	4.92292	5,721.440		18.72	0.72	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,359.15000		1.35915	1,710.14000	1.71014	1,359.150		18.83	0.26	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	854.76000		0.85476	1,097.17000	1.09717	854.760		19.75	0.18	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	300.85000		0.30085	406.95000	0.40695	300.850		20.27	0.07	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			10.92509		82.16988	11.09423	80.99211			18.58	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.11067		83.04652	11.28647	81.85650			17.22	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 04/02/2021	Bond Future			10.47204		88.50047	10.61842	87.38022			15.57	0.00	0.00	0	79,424.0
R2048	On 04/02/2021	Bond Future	9.80	Call	0.00000		0.00000	0.00000	0.00000	0.000		13.94	0.00	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	2,474.23000		2.47423	1,395.35000	1.39535	2,474.230		15.67	1.00	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			10.64747		84.96904	10.79949	83.83895			18.43	0.00	0.00	0	126,201.0
R2048	On 05/08/2021	Bond Future			10.82426		85.89135	10.98237	84.74995			17.92	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.00511		82.39635	11.16959	81.24309			17.48	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 04/02/2021	Bond Future			10.00699		73.27003	10.16322	72.33318			17.25	0.00	0.00	0	17,603.0
R209	On 06/05/2021	Bond Future			10.18454		70.85786	10.34626	69.91275			18.58	0.00	9,990,958.26	141	27,621.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,459.31000		1.45931	1,159.19000	1.15919	1,459.310		17.74	0.36	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,790.34000		2.79034	2,319.49000	2.31949	2,790.340		18.33	0.54	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	3,108.75000		3.10875	2,604.20000	2.60420	3,108.750		18.43	0.58	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,584.17000		1.58417	1,944.25000	1.94425	1,584.170		18.70	0.34	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	964.63000		0.96463	1,214.84000	1.21484	964.630		19.31	0.23	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	709.96000		0.70996	906.20000	0.90620	709.960		19.82	0.18	0.00	0	9,150.0

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
R209	On 06/05/2021	Bond Future	11.60	Put	448.21000	0.44821		583.84000	0.58384	448.210	20.37	0.12	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	148.14000	0.14814		204.34000	0.20434	148.140	20.37	0.05	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.36029	71.62736		10.52778	70.67283		17.90	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.54045	69.25143		10.71402	68.28697		17.62	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,759.57000	1.75957		1,492.40000	1.49240	1,759.570	16.60	0.30	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,218.39000	4.21839		4,706.06000	4.70606	4,218.390	17.13	0.48	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,551.82000	1.55182		1,780.72000	1.78072	1,551.820	19.10	0.22	0.00	0	5,500.0
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 04/02/2021	Bond Future			198.00359	198.00359		196.87798	196.87798			0.00	0.00	0	859.0
R210	On 06/05/2021	Bond Future			197.30613	197.30613		196.17167	196.17167			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			199.49627	199.49627		198.35145	198.35145			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			198.93266	198.93266		197.77605	197.77605			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 04/02/2021	Bond Future			170.27473	170.27473		170.34114	170.34114			0.00	0.00	0	4,184.0
R212	On 06/05/2021	Bond Future			172.00627	172.00627		172.07562	172.07562			0.00	0.00	0	3,425.0
R212	On 05/08/2021	Bond Future			171.58504	171.58504		171.65713	171.65713			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.45490	173.45490		173.52828	173.52828			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 04/02/2021	Bond Future			8.90707	90.63090		9.04351	89.81616		12.41	0.00	0.00	0	698.0
R213	On 06/05/2021	Bond Future			9.08554	88.00247		9.22724	87.18085		13.32	0.00	0.00	0	9,085.0
R213	On 05/08/2021	Bond Future			9.26455	88.95765		9.41196	88.12811		12.84	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	3,366.37000	3.36637		2,944.97000	2.94497	3,366.370	12.57	0.54	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	1,377.42000	1.37742		1,615.90000	1.61590	1,377.420	13.17	0.26	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	749.99000	0.74999		895.41000	0.89541	749.990	13.94	0.16	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.45170	86.37741		9.60515	85.53939		12.59	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 04/02/2021	Bond Future			10.40202	70.29871		10.55832	69.34701		18.71	0.00	0.00	0	9,210.0
R214	On 06/05/2021	Bond Future			10.57557	67.72059		10.73745	66.76036		20.28	0.00	0.00	0	12,697.0
R214	On 05/08/2021	Bond Future			10.74999	68.45565		10.91784	67.48582		19.51	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			10.92838	65.90894		11.10246	64.92898		19.24	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

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
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 :											2,132,585,968.16	18,789	1 630 200.0
Grand Total:											2,132,585,968.16	18,789	1 630 200.0