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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2021

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	90.60000		90.60000		90.59000	90.59000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	794.33200		794.33200		793.74100	793.74100			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	802.21600		802.21600		801.65900	801.65900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	810.83200		810.83200		810.16700	810.16700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	819.56800		819.56800		818.78600	818.78600			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	885.82300		885.82300		879.50000	879.50000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	894.61400		894.61400		888.27300	888.27300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	904.22400		904.22400		897.70000	897.70000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	913.96500		913.96500		907.25000	907.25000			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	773.68500		773.68500		769.63700	769.63700			0.00	294,000,300.00	38	111.0
ALBI	On 06/05/2021	Index Future	781.36300		781.36300		777.31400	777.31400			0.00	296,917,940.00	38	308.0
ALBI	On 05/08/2021	Index Future	789.75600		789.75600		785.56400	785.56400			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		798.26400	798.26400		793.92100	793.92100			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		11.15624	78.60796		11.25430	78.07250			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.40338	75.61551		11.50481	75.07871			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.65316	76.43741		11.76090	75.88485			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.91259	73.47855		12.02701	72.90998			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		11.68050	77.69232		11.75833	77.21522			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		11.91982	74.20669		12.00049	73.72883			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.15612	75.01406		12.24213	74.52106			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.40282	71.55680		12.49461	71.04842			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		764.79000	764.79000		760.75800	760.75800			0.00	152,958,000.00	20	28.0
GOVI	On 06/05/2021	GOVI		772.38000	772.38000		768.34700	768.34700			0.00	278,056,800.00	36	967.0
GOVI	On 05/08/2021	GOVI		780.67700	780.67700		776.50100	776.50100			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		789.08700	789.08700		784.76200	784.76200			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		149.09609	149.09609		148.98860	148.98860			0.00	106,454,608.26	714	1,187.0
I2025	On 06/05/2021	Bond Future		150.61428	150.61428		150.51344	150.51344			0.00	107,538,595.92	714	7,471.0
I2025	On 05/08/2021	Bond Future		150.75819	150.75819		150.63662	150.63662			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.40143	152.40143		152.25805	152.25805			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		105.95757	105.95757		105.84105	105.84105			0.00	0.00	0	1,321.0
I2029	On 06/05/2021	Bond Future		105.89838	105.89838		105.78619	105.78619			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		107.07498	107.07498		106.94769	106.94769			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		107.09280	107.09280		106.94970	106.94970			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	100.26631		100.26631	100.11002	100.11002				0.00	20,053,262.00	200	1,258.0
I2033	On 06/05/2021	Bond Future	100.07199		100.07199	99.91928	99.91928				0.00	20,014,398.00	200	8,834.0
I2033	On 05/08/2021	Bond Future	101.18368		101.18368	101.01623	101.01623				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	101.06310		101.06310	100.88030	100.88030				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	113.17873		113.17873	112.95018	112.95018				0.00	130,155,539.50	1,150	5,008.0
I2038	On 06/05/2021	Bond Future	114.33111		114.33111	114.10634	114.10634				0.00	131,480,776.50	1,150	7,799.0
I2038	On 05/08/2021	Bond Future	113.88091		113.88091	113.63852	113.63852				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	115.12226		115.12226	114.86187	114.86187				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	102.18879		102.18879	102.18707	102.18707				0.00	0.00	0	14,486.0
I2046	On 06/05/2021	Bond Future	101.44091		101.44091	101.44449	101.44449				0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future	102.56818		102.56818	102.55850	102.55850				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	101.88039		101.88039	101.85681	101.85681				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	104.14546		104.14546	103.46587	103.46587				0.00	102,270,841.72	982	9,793.0
I2050	On 06/05/2021	Bond Future	105.20590		105.20590	104.52486	104.52486				0.00	103,312,193.80	982	10,968.0
I2050	On 05/08/2021	Bond Future	104.44860		104.44860	103.74632	103.74632				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	105.58719		105.58719	104.86298	104.86298				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	274.20400		274.20400	273.71900	273.71900				0.00	5,484,080.00	2	120.0
IGOV	On 06/05/2021	Index Future	276.99400		276.99400	276.51800	276.51800				0.00	5,539,880.00	2	973.0
IGOV	On 05/08/2021	Index Future	280.03700		280.03700	279.52000	279.52000				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	283.12100		283.12100	282.56000	282.56000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.64500		96.35500	3.63500	96.36500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.64500		96.35500	3.63500	96.36500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.59000		96.41000	3.57000	96.43000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.58000		96.42000	3.56000	96.44000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.57500		96.42500	3.54500	96.45500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.58000		96.42000	3.55000	96.45000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.61000		96.39000	3.58000	96.42000				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.76500		96.23500	3.74500	96.25500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.84000		96.16000	3.83000	96.17000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.08000		95.92000	4.08000	95.92000				0.00	0.00	0	20,001.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.15500		95.84500	4.16500	95.83500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.42000		95.58000	4.43000	95.57000				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.61176		120.07122	6.62854	119.98168			6.22	0.00	581,264,776.02	4,841	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			6.76359		121.26394		6.78014	121.17976		6.42	0.00	537,805,573.90	4,435	108,404.0
R186	On 06/05/2021	Bond Future	7.30	Put	611.14000		0.61114		639.26000	0.63926	611.140	6.67	0.25	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.91045		117.30057		6.93126	117.19982		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.06716		118.55203		7.09278	118.43411		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			319.33965		319.33965		319.26800	319.26800			0.00	0.00	0	2,352.0
R197	On 06/05/2021	Bond Future			322.59136		322.59136		322.53556	322.53556			0.00	0.00	0	2,121.0
R197	On 05/08/2021	Bond Future			318.17807		318.17807		318.07974	318.07974			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.64660		321.64660		321.50391	321.50391			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			221.35984		221.35984		221.13412	221.13412			0.00	0.00	0	7,585.0
R202	On 06/05/2021	Bond Future			223.61384		223.61384		223.39743	223.39743			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			221.85034		221.85034		221.60241	221.60241			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			224.26858		224.26858		223.98783	223.98783			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			4.59478		109.57743		4.61623	109.53425		1.51	0.00	363,249,180.45	3,315	10,312.0
R2023	On 06/05/2021	Bond Future			4.67908		106.76051		4.70054	106.72249		1.54	0.00	417,967,396.65	3,915	40,662.0
R2023	On 05/08/2021	Bond Future			4.73252		107.92048		4.76687	107.86804		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.81276		105.16471		4.86518	105.09731		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			8.54317		96.83779		8.64046	96.25183		10.95	0.00	82,215,283.71	849	30,982.0
R2030	On 04/02/2021	Bond Future	8.20	Call	0.62000		0.00062		0.49000	0.00049	0.620	10.45	0.00	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	24.56000		0.02456		12.57000	0.01257	24.560	10.60	0.07	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	29.42000		0.02942		14.89000	0.01489	29.420	10.62	0.08	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,893.52000		1.89352		1,343.62000	1.34362	1,893.520	11.06	0.99	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	3,408.02000		3.40802		2,822.60000	2.82260	3,408.020	11.35	1.00	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	3,868.32000		3.86832		3,282.47000	3.28247	3,868.320	11.46	1.00	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	0.00000		0.00000		0.01000	0.00001	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			8.72916		97.79975		8.82986	97.21296		11.36	0.00	463,864,214.25	4,743	115,744.0
R2030	On 06/05/2021	Bond Future	7.97	Call	596.21000		0.59621		491.68000	0.49168	596.210	10.69	0.21	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,328.44000		2.32844		2,042.52000	2.04252	2,328.440	11.22	0.53	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,522.70000		1.52270		0.00000	0.00000	1,522.700	11.36	0.38	184,887,780.68	5,000	5,000.0

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R2030	On 06/05/2021	Bond Future	9.22	Put	1,103.51000	1.10351		1,299.78000	1.29978	1,103.510	11.52	0.30		0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.25	Put	1,054.50000	1.05450		1,244.50000	1.24450	1,054.500	11.54	0.29		0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.27	Call	4,121.84000	4.12184		3,721.00000	3.72100	4,121.840	11.56	0.72		0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.35	Put	910.06000	0.91006		1,080.36000	1.08036	910.060	11.65	0.26		0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.92	Put	382.60000	0.38260		468.26000	0.46826	382.600	12.37	0.12		0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	41.14000	0.04114		54.84000	0.05484	41.140	12.48	0.02		0.00	0	300.0
R2030	On 05/08/2021	Bond Future			8.91793	94.85705		9.02552	94.25123		11.41	0.00		0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	682.05000	0.68205		584.65000	0.58465	682.050	10.80	0.18		0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	2,623.33000	2.62333		2,353.79000	2.35379	2,623.330	11.12	0.47		0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	3,104.53000	3.10453		2,804.03000	2.80403	3,104.530	11.23	0.53		0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,748.68000	4.74868		4,362.35000	4.36235	4,748.680	11.54	0.67		0.00	0	600.0
R2030	On 05/08/2021	Bond Future	10.30	Put	769.08000	0.76908		881.50000	0.88150	769.080	12.40	0.17		0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	49.81000	0.04981		61.63000	0.06163	49.810	12.40	0.02		0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.10552	95.86914		9.22027	95.24393		10.72	0.00		0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,578.93000	1.57893		1,400.10000	1.40010	1,578.930	10.10	0.31		0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	2,644.28000	2.64428		2,388.01000	2.38801	2,644.280	10.43	0.43		0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	417.54000	0.41754		479.91000	0.47991	417.540	11.62	0.09		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			9.45387	94.79027		9.57638	94.00862		12.59	0.00		57,442,903.62	606	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	42.91000	0.04291		15.51000	0.01551	42.910	12.02	0.11		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			9.65170	91.58846		9.77849	90.80382		13.94	0.00		38,283,976.28	418	126,204.0
R2032	On 06/05/2021	Bond Future	10.33	Call	5,123.21000	5.12321		4,563.24000	4.56324	5,123.210	14.29	0.75		0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	14.51000	0.01451		21.07000	0.02107	14.510	15.38	0.01		0.00	0	736.0
R2032	On 05/08/2021	Bond Future			9.84865	92.58413		9.98277	91.77894		13.47	0.00		0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.05300	89.42737		10.19489	88.60125		13.19	0.00		0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	2,135.61000	2.13561		1,866.60000	1.86660	2,135.610	12.44	0.35		0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	3,386.45000	3.38645		3,018.87000	3.01887	3,386.450	12.87	0.47		0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	367.84000	0.36784		433.84000	0.43384	367.840	14.32	0.07		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			10.24950	93.84252		10.34210	93.21461		13.82	0.00		115,989,354.72	1,236	36,793.0
R2035	On 04/02/2021	Bond Future	10.14	Put	859.74000	0.85974		1,439.38000	1.43938	859.740	13.26	0.79		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			10.45443	90.30238		10.55002	89.67292		15.74	0.00		110,168,903.60	1,220	98,633.0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,570.46000	1.57046		1,368.85000	1.36885	1,570.460	14.75	0.36		0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,103.24000	2.10324		1,856.24000	1.85624	2,103.240	15.07	0.43		0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	2,612.36000	2.61236		2,326.98000	2.32698	2,612.360	15.31	0.49		0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	2,507.50000	2.50750		2,816.23000	2.81623	2,507.500	15.52	0.45		0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	4,140.34000	4.14034		3,761.20000	3.76120	4,140.340	15.81	0.64		0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	1,355.10000	1.35510		1,556.95000	1.55695	1,355.100	16.13	0.28		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	5,632.79000		5.63279	5,187.17000	5.18717	5,632.790		16.30	0.74	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	969.48000		0.96948	1,125.57000	1.12557	969.480		16.61	0.22	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	730.79000		0.73079	855.13000	0.85513	730.790		17.06	0.17	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	369.00000		0.36900	441.27000	0.44127	369.000		17.48	0.10	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	93.11000		0.09311	116.63000	0.11663	93.110		17.48	0.03	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	70.22000		0.07022	88.77000	0.08877	70.220		17.48	0.02	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.66202		91.28364	10.76342	90.63557			15.26	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	2,070.18000		2.07018	1,862.44000	1.86244	2,070.180		14.49	0.35	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,598.38000		3.59838	3,909.47000	3.90947	3,598.380		15.28	0.45	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,223.78000		2.22378	2,443.66000	2.44366	2,223.780		16.03	0.31	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.87629		87.78342	10.98380	87.11640			14.97	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,375.36000		2.37536	2,156.12000	2.15612	2,375.360		14.10	0.35	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,644.77000		2.64477	2,408.63000	2.40863	2,644.770		14.22	0.38	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,718.21000		3.71821	3,422.03000	3.42203	3,718.210		14.62	0.47	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,934.72000		3.93472	4,237.56000	4.23756	3,934.720		15.04	0.43	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,522.58000		2.52258	2,739.61000	2.73961	2,522.580		15.86	0.30	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	401.75000		0.40175	453.72000	0.45372	401.750		16.26	0.07	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			10.49397		84.91342	10.59143	84.25693			15.64	0.00	640,756,667.32	7,546	51,211.0
R2037	On 04/02/2021	Bond Future	9.65	Call	0.00000		0.00000	0.00000	0.00000	0.000		14.34	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	1,056.72000		1.05672	1,680.66000	1.68066	1,056.720		14.95	0.85	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	336.34000		0.33634	183.44000	0.18344	336.340		15.22	0.46	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	2.58000		0.00258	41.29000	0.04129	2.580		15.80	0.01	0.00	0	72.0
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	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	9,171.49000		9.17149	8,515.00000	8.51500	9,171.490		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			10.69931		85.75690	10.79998	85.09827			16.91	0.00	622,938,121.60	7,264	130,207.0
R2037	On 05/08/2021	Bond Future			10.90929		82.43309	11.01591	81.75620			17.23	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.11450		83.31277	11.22718	82.61739			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			10.63378		87.00553	10.72620	86.34114			15.51	0.00	300,865,122.74	3,458	50,053.0
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	0.25000		0.00025	0.29000	0.00029	0.250		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			10.83495		87.86976	10.93043	87.20337			17.26	0.00	192,698,383.68	2,193	77,692.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,994.32000		2.99432	2,678.69000	2.67869	2,994.320		17.02	0.52	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	6,246.09000		6.24609	5,768.60000	5.76860	6,246.090		18.29	0.75	0.00	0	300.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/05/2021	Bond Future	13.38	Put	73.37000	0.07337		92.53000	0.09253	73.370	19.28	0.02	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.04066	84.31856		11.14185	83.63352		17.68	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	4,196.74000	4.19674		3,855.82000	3.85582	4,196.740	17.46	0.53	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	6,112.40000	6.11240		5,687.31000	5.68731	6,112.400	18.05	0.65	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	81.01000	0.08101		96.14000	0.09614	81.010	19.36	0.02	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.24125	85.21838		11.34825	84.51450		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			10.70344	83.62459		10.78074	83.06312		16.25	0.00	639,059,116.78	7,642	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	3,114.41000	3.11441		3,675.96000	3.67596	3,114.410	14.74	1.00	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	80.69000	0.08069		294.56000	0.29456	80.690	15.94	0.16	0.00	0	265.0	
R2044	On 06/05/2021	Bond Future			10.89674	84.45523		10.97654	83.89260		18.14	0.00	367,464,705.73	4,351	57,647.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	2,373.73000	2.37373		2,148.05000	2.14805	2,373.730	17.67	0.44	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	2,424.68000	2.42468		2,679.15000	2.67915	2,424.680	18.29	0.41	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	4,922.92000	4.92292		4,568.11000	4.56811	4,922.920	18.72	0.67	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	1,710.14000	1.71014		1,909.38000	1.90938	1,710.140	18.83	0.31	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	1,097.17000	1.09717		1,238.82000	1.23882	1,097.170	19.75	0.22	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	406.95000	0.40695		472.77000	0.47277	406.950	20.27	0.10	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.09423	80.99211		11.17901	80.41244		18.58	0.00	0.00	0	0.0	
R2044	On 04/11/2021	Bond Future			11.28647	81.85650		11.37635	81.25946		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			10.61842	87.38022		10.70073	86.76166		15.57	0.00	270,878,682.00	3,100	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	1,395.35000	1.39535		942.56000	0.94256	1,395.350	15.67	0.91	0.00	0	2,140.0	
R2048	On 06/05/2021	Bond Future			10.79949	83.83895		10.88451	83.21860		18.43	0.00	213,789,322.50	2,550	126,201.0	
R2048	On 05/08/2021	Bond Future			10.98237	84.74995		11.07247	84.11195		17.92	0.00	0.00	0	0.0	
R2048	On 04/11/2021	Bond Future			11.16959	81.24309		11.26503	80.58714		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			10.16322	72.33318		10.26049	71.75880		17.25	0.00	23,001,951.24	318	17,603.0	
R209	On 06/05/2021	Bond Future			10.34626	69.91275		10.44644	69.33639		18.58	0.00	85,013,904.00	1,216	27,762.0	
R209	On 06/05/2021	Bond Future	9.75	Call	1,159.19000	1.15919		1,004.12000	1.00412	1,159.190	17.74	0.30	0.00	0	8,200.0	
R209	On 06/05/2021	Bond Future	10.25	Call	2,319.49000	2.31949		2,064.36000	2.06436	2,319.490	18.33	0.48	0.00	0	5,325.0	
R209	On 06/05/2021	Bond Future	10.35	Call	2,604.20000	2.60420		2,328.56000	2.32856	2,604.200	18.43	0.52	0.00	0	1,000.0	
R209	On 06/05/2021	Bond Future	10.60	Put	1,944.25000	1.94425		2,194.93000	2.19493	1,944.250	18.70	0.39	0.00	0	6,250.0	



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
R209	On 06/05/2021	Bond Future	11.00	Put	1,214.84000		1.21484	1,394.40000	1.39440	1,214.840	19.31	0.28	0.00	0	3,500.0	
R209	On 06/05/2021	Bond Future	11.25	Put	906.20000		0.90620	1,049.49000	1.04949	906.200	19.82	0.22	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	583.84000		0.58384	685.34000	0.68534	583.840	20.37	0.15	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	204.34000		0.20434	248.92000	0.24892	204.340	20.37	0.06	0.00	0	9,150.0	
R209	On 05/08/2021	Bond Future			10.52778		70.67283	10.63332	70.08096		17.90	0.00	0.00	0	0.0	
R209	On 04/11/2021	Bond Future			10.71402		68.28697	10.82519	67.67937		17.62	0.00	0.00	0	1,795.0	
R209	On 04/11/2021	Bond Future	9.50	Call	1,492.40000		1.49240	1,341.75000	1.34175	1,492.400	16.60	0.27	0.00	0	3,750.0	
R209	On 04/11/2021	Bond Future	10.50	Put	4,706.06000		4.70606	5,034.56000	5.03456	4,706.060	17.13	0.52	0.00	0	5,500.0	
R209	On 04/11/2021	Bond Future	12.00	Put	1,780.72000		1.78072	1,940.78000	1.94078	1,780.720	19.10	0.24	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			196.87798		196.87798	196.25309	196.25309			0.00	0.00	0	859.0	
R210	On 06/05/2021	Bond Future			196.17167		196.17167	195.55065	195.55065			0.00	0.00	0	1,183.0	
R210	On 05/08/2021	Bond Future			198.35145		198.35145	197.69791	197.69791			0.00	0.00	0	0.0	
R210	On 04/11/2021	Bond Future			197.77605		197.77605	197.08865	197.08865			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			170.34114		170.34114	170.36303	170.36303			0.00	102,204,684.00	600	4,184.0	
R212	On 06/05/2021	Bond Future			172.07562		172.07562	172.10664	172.10664			0.00	103,245,372.00	600	3,425.0	
R212	On 05/08/2021	Bond Future			171.65713		171.65713	171.66602	171.66602			0.00	0.00	0	0.0	
R212	On 04/11/2021	Bond Future			173.52828		173.52828	173.51394	173.51394			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			9.04351		89.81616	9.16594	89.09346		12.41	0.00	38,620,948.80	430	698.0	
R213	On 06/05/2021	Bond Future			9.22724		87.18085	9.35380	86.45553		13.32	0.00	41,410,903.75	475	9,085.0	
R213	On 05/08/2021	Bond Future			9.41196		88.12811	9.54586	87.38356		12.84	0.00	0.00	0	0.0	
R213	On 05/08/2021	Bond Future	9.34	Call	2,944.97000		2.94497	2,597.14000	2.59714	2,944.970	12.57	0.50	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.14	Put	1,615.90000		1.61590	1,855.84000	1.85584	1,615.900	13.17	0.30	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.78	Put	895.41000		0.89541	1,045.03000	1.04503	895.410	13.94	0.18	0.00	0	200.0	
R213	On 04/11/2021	Bond Future			9.60515		85.53939	9.74681	84.77520		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			10.55832		69.34701	10.63558	68.88441		18.71	0.00	51,316,787.40	740	9,210.0	
R214	On 06/05/2021	Bond Future			10.73745		66.76036	10.81698	66.29662		20.28	0.00	76,240,331.12	1,142	12,697.0	
R214	On 05/08/2021	Bond Future			10.91784		67.48582	11.00195	67.00834		19.51	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	On 04/11/2021	Bond Future	11.10246	64.92898		11.19136	64.43756		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
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>8,476,881,564.24</b>	<b>80,431</b>	<b>1 633 626.0</b>
<b>Grand Total:</b>											<b>8,476,881,564.24</b>	<b>80,431</b>	<b>1 633 626.0</b>