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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2020

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	90.10000		90.10000		90.15000	90.15000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	766.16600		766.16600		763.72500	763.72500			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	773.70200		773.70200		771.24500	771.24500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	782.02800		782.02800		779.55400	779.55400			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	790.51000		790.51000		788.01300	788.01300			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	822.01700		822.01700		818.66800	818.66800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	830.10200		830.10200		826.72900	826.72900			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	839.03500		839.03500		835.63600	835.63600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	848.13500		848.13500		844.70300	844.70300			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	719.38000		719.38000		716.89000	716.89000			0.00	0.00	0	226.0
ALBI	On 04/02/2021	Index Future	726.45500		726.45500		723.94800	723.94800			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	734.27300		734.27300		731.74800	731.74800			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 05/08/2021	Index Future	742.23700		742.23700		739.68800	739.68800			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 05/11/2020	Bond Future	11.92309		72.42061		11.98671	72.09710			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future	12.20823		73.13343		12.27465	72.80698			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.48828		70.14688		12.55758	69.81722			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.78453		70.91672		12.85698	70.58356			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 05/11/2020	Bond Future	12.48041		70.84472		12.52371	70.60591			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future	12.75291		71.54203		12.79823	71.30111			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.03155		68.05482		13.07904	67.81165			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.31856		68.80206		13.36837	68.55634			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 05/11/2020	GOVI	710.55800		710.55800		708.14300	708.14300			0.00	0.00	0	577.0
GOVI	On 04/02/2021	GOVI	717.54700		717.54700		715.11500	715.11500			0.00	0.00	0	430.0
GOVI	On 06/05/2021	GOVI	725.26900		725.26900		722.82000	722.82000			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	733.13500		733.13500		730.66300	730.66300			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	144.47946		144.47946		144.42280	144.42280			0.00	0.00	0	3,388.0
I2025	On 04/02/2021	Bond Future	144.42986		144.42986		144.37315	144.37315			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	146.02113		146.02113		145.96441	145.96441			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	146.12764		146.12764		146.07052	146.07052			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 05/11/2020	Bond Future	100.50305		100.50305		100.26945	100.26945			0.00	0.00	0	3,729.0
I2029	On 04/02/2021	Bond Future	101.51721		101.51721		101.28156	101.28156			0.00	0.00	0	1,206.0
I2029	On 06/05/2021	Bond Future	101.49676		101.49676		101.25896	101.25896			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	102.63408		102.63408		102.39374	102.39374			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 05/11/2020	Bond Future	94.35899		94.35899		94.31740	94.31740			0.00	0.00	0	10,329.0
I2033	On 04/02/2021	Bond Future	95.31118		95.31118		95.26951	95.26951			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	95.14613		95.14613		95.10447	95.10447			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	96.21230		96.21230		96.17027	96.17027			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 05/11/2020	Bond Future	105.63874		105.63874		105.59223	105.59223			0.00	0.00	0	9,452.0
I2038	On 04/02/2021	Bond Future	105.00887		105.00887		104.96212	104.96212			0.00	0.00	0	1,685.0
I2038	On 06/05/2021	Bond Future	106.16602		106.16602		106.11932	106.11932			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	105.63488		105.63488		105.58779	105.58779			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 05/11/2020	Bond Future	93.64048		93.64048		94.22950	94.22950			0.00	0.00	0	12,336.0
I2046	On 04/02/2021	Bond Future	94.58543		94.58543		95.18069	95.18069			0.00	0.00	0	3,975.0
I2046	On 06/05/2021	Bond Future	93.83818		93.83818		94.44038	94.44038			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	94.88989		94.88989		95.49901	95.49901			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 05/11/2020	Bond Future	95.94204		95.94204		96.07337	96.07337			0.00	0.00	0	11,373.0
I2050	On 04/02/2021	Bond Future	95.02137		95.02137		95.15434	95.15434			0.00	0.00	0	2,590.0
I2050	On 06/05/2021	Bond Future	96.06845		96.06845		96.20328	96.20328			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	95.21816		95.21816		95.35477	95.35477			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 05/11/2020	Index Future	257.53700		257.53700		257.35200	257.35200			0.00	489,320,300.00	190	1,010.0
IGOV	On 04/02/2021	Index Future	260.13500		260.13500		259.95000	259.95000			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	262.99700		262.99700		262.81400	262.81400			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	265.91200		265.91200		265.72800	265.72800			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.32500		96.67500		3.33500	96.66500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.27000		96.73000		3.28000	96.72000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.13500		96.86500		3.15500	96.84500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.10000		96.90000		3.12000	96.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.04000		96.96000		3.07000	96.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.04500		96.95500		3.05500	96.94500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.08000		96.92000		3.11000	96.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.17000		96.83000		3.25500	96.74500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.32000		96.68000		3.34500	96.65500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.35000		96.65000		3.38000	96.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.86500		96.13500		3.89500	96.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.16000		95.84000		4.19500	95.80500			0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.04126		120.99956		7.10897	120.63421		7.14	0.00	2,419,991.20	20	85,959.0

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 05/11/2020	Bond Future	6.50	Call	36.73000		0.03673		34.32000	0.03432	36.730	6.80	0.05	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	626.77000		0.62677		534.02000	0.53402	626.770	7.03	0.45	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	2,532.50000		2.53250		2,244.28000	2.24428	2,532.500	7.27	0.90	0.00	0	80.0
R186	On 05/11/2020	Bond Future	8.00	Call	5,044.87000		5.04487		4,686.81000	4.68681	5,044.870	7.69	1.00	0.00	0	1,200.0
R186	On 04/02/2021	Bond Future			7.21353		116.91235		7.28509	116.54378		7.92	0.00	0.00	0	181.0
R186	On 04/02/2021	Bond Future	8.00	Put	640.36000		0.64036		744.41000	0.74441	640.360	8.18	0.21	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.38126		118.17287		7.45701	117.80087		6.98	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.56408		114.18780		7.64454	113.81190		6.00	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 05/11/2020	Bond Future			315.56099		315.56099		315.44341	315.44341			0.00	0.00	0	2,902.0
R197	On 04/02/2021	Bond Future			310.89842		310.89842		310.78066	310.78066			0.00	0.00	0	1,400.0
R197	On 06/05/2021	Bond Future			314.32384		314.32384		314.20624	314.20624			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			309.84642		309.84642		309.72793	309.72793			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 05/11/2020	Bond Future			212.83946		212.83946		212.74612	212.74612			0.00	0.00	0	6,003.0
R202	On 04/02/2021	Bond Future			210.81945		210.81945		210.72566	210.72566			0.00	0.00	0	1,904.0
R202	On 06/05/2021	Bond Future			213.14190		213.14190		213.04816	213.04816			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			211.28119		211.28119		211.18662	211.18662			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 05/11/2020	Bond Future			4.31850		108.95911		4.32948	108.93415		1.84	0.00	0.00	0	33,577.0
R2023	On 04/02/2021	Bond Future			4.36989		110.03156		4.38215	110.00674		1.80	0.00	0.00	0	3,370.0
R2023	On 06/05/2021	Bond Future			4.37001		107.31005		4.38380	107.28545		1.81	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.36279		108.48719		4.37886	108.46247		1.62	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 05/11/2020	Bond Future			9.29925		94.26522		9.36720	93.87320		12.69	0.00	0.00	0	89,414.0
R2030	On 05/11/2020	Bond Future	8.10	Call	1.39000		0.00139		1.96000	0.00196	1.390	11.93	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	8.91000		0.00891		10.56000	0.01056	8.910	11.93	0.01	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	10.26000		0.01026		12.02000	0.01202	10.260	11.93	0.01	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	31.49000		0.03149		33.65000	0.03365	31.490	11.94	0.03	0.00	0	9,414.0
R2030	On 05/11/2020	Bond Future	8.73	Call	99.31000		0.09931		97.94000	0.09794	99.310	11.98	0.09	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	183.30000		0.18330		174.66000	0.17466	183.300	12.06	0.15	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	192.29000		0.19229		182.78000	0.18278	192.290	12.07	0.15	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	403.85000		0.40385		371.71000	0.37171	403.850	12.22	0.27	0.00	0	9,414.0
R2030	On 05/11/2020	Bond Future	9.04	Call	420.24000		0.42024		386.26000	0.38626	420.240	12.23	0.28	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	824.08000		0.82408		744.27000	0.74427	824.080	12.45	0.44	0.00	0	3,000.0

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R2030	On 05/11/2020	Bond Future	9.49	Put	567.53000	0.56753	791.29000	0.79129	567.530	12.68	0.33	0.00	0	2,500.0		
R2030	On 05/11/2020	Bond Future	9.60	Put	389.60000	0.38960	573.39000	0.57339	389.600	12.79	0.25	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.61	Put	375.93000	0.37593	556.16000	0.55616	375.930	12.80	0.24	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.65	Put	325.09000	0.32509	491.26000	0.49126	325.090	12.84	0.22	0.00	0	2,500.0		
R2030	On 05/11/2020	Bond Future	9.66	Put	313.29000	0.31329	476.01000	0.47601	313.290	12.85	0.21	0.00	0	5,500.0		
R2030	On 05/11/2020	Bond Future	9.86	Put	144.00000	0.14400	245.55000	0.24555	144.000	13.10	0.11	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	9.99	Put	83.65000	0.08365	154.79000	0.15479	83.650	13.30	0.07	0.00	0	2,500.0		
R2030	On 05/11/2020	Bond Future	10.06	Put	61.78000	0.06178	119.67000	0.11967	61.780	13.41	0.05	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	10.37	Put	14.68000	0.01468	35.40000	0.03540	14.680	13.90	0.01	0.00	0	2,000.0		
R2030	On 05/11/2020	Bond Future	10.47	Put	8.96000	0.00896	23.30000	0.02330	8.960	14.05	0.01	0.00	0	3,000.0		
R2030	On 04/02/2021	Bond Future			9.51434	91.18913		9.58526	90.79362	14.14	0.00	0.00	0	0.0		
R2030	On 04/02/2021	Bond Future	8.20	Call	462.44000	0.46244	428.79000	0.42879	462.440	13.45	0.14	0.00	0	1,600.0		
R2030	On 04/02/2021	Bond Future	8.36	Call	600.31000	0.60031	557.06000	0.55706	600.310	13.45	0.17	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	8.37	Call	609.89000	0.60989	565.98000	0.56598	609.890	13.45	0.18	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	8.86	Call	1,251.10000	1.25110	1,166.12000	1.16612	1,251.100	13.51	0.30	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	9.12	Call	1,764.01000	1.76401	1,650.66000	1.65066	1,764.010	13.68	0.39	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	9.20	Call	1,946.39000	1.94639	1,823.67000	1.82367	1,946.390	13.74	0.41	0.00	0	1,600.0		
R2030	On 04/02/2021	Bond Future	10.20	Put	1,342.59000	1.34259	1,494.05000	1.49405	1,342.590	14.58	0.29	0.00	0	1,800.0		
R2030	On 06/05/2021	Bond Future			9.72917	92.17300		9.80321	91.77363	12.57	0.00	0.00	0	0.0		
R2030	On 06/05/2021	Bond Future	7.97	Call	490.61000	0.49061	454.25000	0.45425	490.610	11.95	0.13	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.22	Put	4,918.65000	4.91865	5,191.09000	5.19109	4,918.650	12.07	0.62	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	2,892.12000	2.89212	3,094.24000	3.09424	2,892.120	12.52	0.43	0.00	0	700.0		
R2030	On 05/08/2021	Bond Future			9.96281	89.17899		10.04035	88.77537	10.85	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	1,256.75000	1.25675	1,165.04000	1.16504	1,256.750	10.11	0.27	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	2,118.06000	2.11806	1,980.96000	1.98096	2,118.060	10.27	0.39	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	528.51000	0.52851	584.73000	0.58473	528.510	11.80	0.11	0.00	0	600.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 05/11/2020	Bond Future			10.37323	86.91330		10.41108	86.68867	15.53	0.00	0.00	0	121,103.0		
R2032	On 05/11/2020	Bond Future	8.94	Call	0.56000	0.00056	1.13000	0.00113	0.560	14.53	0.00	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.11	Call	2.15000	0.00215	3.73000	0.00373	2.150	14.53	0.00	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	9.44	Call	20.25000	0.02025	27.57000	0.02757	20.250	14.53	0.02	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.61	Call	53.95000	0.05395	66.69000	0.06669	53.950	14.56	0.05	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	10.99	Put	171.31000	0.17131	255.29000	0.25529	171.310	16.29	0.11	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	11.08	Put	124.04000	0.12404	192.83000	0.19283	124.040	16.47	0.09	0.00	0	1,000.0		
R2032	On 04/02/2021	Bond Future			10.60855	87.76879		10.64797	87.54223	16.58	0.00	0.00	0	2,500.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	269.05000	0.26905	266.15000	0.26615	269.050	15.66	0.08	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	609.54000	0.60954	598.49000	0.59849	609.540	15.66	0.16	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	2,581.63000	2.58163	2,721.40000	2.72140	2,581.630	16.65	0.42	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			10.84224	84.56993		10.88330	84.34129	15.49	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	2,495.78000	2.49578	2,432.22000	2.43222	2,495.780	14.92	0.40	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	999.28000	0.99928	1,058.68000	1.05868	999.280	16.81	0.17	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			11.08880	85.49799		11.13165	85.26700	12.77	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
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 05/11/2020	Bond Future			11.14611		85.65456		11.21441	85.23150		17.45	0.00	0.00	0	99,677.0
R2035	On 04/02/2021	Bond Future			11.39618		86.49758		11.46743	86.07068		18.57	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	8,883.47000		8.88347		9,263.29000	9,263.329	8,883.470	17.38	0.82	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,277.98000		4.27798		4,564.08000	4,564.08	4,277.980	18.17	0.55	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.63646		82.95555		11.71069	82.52441		17.59	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,229.66000		1.22966		1,158.13000	1,158.13	1,229.660	16.56	0.22	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,136.30000		2.13630		2,021.37000	2,021.37	2,136.300	16.62	0.34	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,243.45000		5.24345		5,512.91000	5,512.91	5,243.450	17.17	0.55	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	4,521.45000		4.52145		4,769.35000	4,769.35	4,521.450	17.41	0.49	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,297.89000		3.29789		3,502.82000	3,502.82	3,297.890	17.87	0.39	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,042.54000		2.04254		2,189.36000	2,189.36	2,042.540	19.10	0.27	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			11.89329		83.86580		11.97082	83.43007		14.35	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 05/11/2020	Bond Future			11.45517		80.76325		11.49314	80.53342		18.64	0.00	60,087,858.00	744	144,644.0
R2037	On 04/02/2021	Bond Future			11.69972		77.30406		11.73929	77.07226		20.95	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	253.96000		0.25396		252.96000	0.25296	253.960	19.70	0.07	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	9,343.13000		9.34313		9,563.84000	9,563.84	9,343.130	19.70	0.82	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	893.39000		0.89339		878.92000	0.87892	893.390	19.70	0.20	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	6,677.21000		6.67721		6,881.72000	6,881.72	6,677.210	19.82	0.71	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	2,966.41000		2.96641		3,114.22000	3,114.22	2,966.410	21.14	0.42	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	4,358.28000		4.35828		4,269.97000	4,269.97	4,358.280	21.22	0.59	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	510.01000		0.51001		559.94000	0.55994	510.010	22.84	0.11	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.94353		78.13848		11.98473	77.90461		18.71	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			12.20618		74.74033		12.24925	74.50397		16.22	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 05/11/2020	Bond Future			11.62988		82.42415		11.65270	82.27907		19.09	0.00	0.00	0	75,000.0
R2040	On 05/11/2020	Bond Future	9.50	Call	0.00000		0.00000		0.01000	0.00001	0.000	17.63	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	0.02000		0.00002		0.07000	0.00007	0.020	17.63	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	0.23000		0.00023		0.61000	0.00061	0.230	17.63	0.00	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1.52000		0.00152		3.11000	0.00311	1.520	17.63	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	149.43000		0.14943		183.07000	0.18307	149.430	17.73	0.10	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	1,791.91000		1.79191		1,987.23000	1,987.23	1,791.910	18.70	0.59	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	1,134.89000		1.13489		1,313.25000	1,313.25	1,134.890	19.01	0.44	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.87314		78.73104		11.89693	78.58484		21.41	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	125.06000		0.12506		129.23000	0.12923	125.060	19.89	0.04	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	146.69000		0.14669		151.19000	0.15119	146.690	19.89	0.04	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	364.31000		0.36431		370.26000	0.37026	364.310	19.89	0.10	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	480.45000		0.48045		486.39000	0.48639	480.450	19.89	0.12	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
R2040	On 04/02/2021	Bond Future	11.57	Put	4,627.25000		4.62725	4,758.05000	4.75805	4,627.250	20.81	0.56	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	4,045.70000		4.04570	4,170.76000	4.17076	4,045.700	21.07	0.51	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			12.11548	79.58097		12.14026	79.43356		19.33	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future			12.37659	75.94835		12.40252	75.79942		16.56	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,435.97000		1.43597	1,416.40000	1.41640	1,435.970	15.46	0.25	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	2,273.49000		2.27349	2,242.03000	2.24203	2,273.490	15.52	0.35	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	796.16000		0.79616	827.67000	0.82767	796.160	17.99	0.12	0.00	0	900.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future			11.68333	79.08481		11.72626	78.81311		19.97	0.00	0.00	0	47,251.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.47	0.00	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.47	0.00	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.47	0.00	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	0.01000	0.00001		0.03000	0.00003	0.010	18.47	0.00	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	0.11000	0.00011		0.27000	0.00027	0.110	18.47	0.00	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	0.18000	0.00018		0.41000	0.00041	0.180	18.47	0.00	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	0.21000	0.00021		0.48000	0.00048	0.210	18.47	0.00	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	4,299.85000	4.29985		4,592.23000	4.59223	4,299.850	18.68	0.89	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	3,641.66000	3.64166		3,936.13000	3.93613	3,641.660	18.88	0.84	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,539.95000	2.53995		2,829.34000	2.82934	2,539.950	19.31	0.72	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,311.19000	2.31119		2,597.02000	2.59702	2,311.190	19.42	0.68	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			11.91896	75.48398		11.96380	75.20988		22.39	0.00	0.00	0	0.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	159.42000	0.15942		158.14000	0.15814	159.420	20.85	0.05	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	11,742.96000	11.74296		12,007.77000	12.00777	11,742.960	20.85	0.88	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	8,231.99000	8.23199		8,479.56000	8.47956	8,231.990	20.85	0.77	0.00	0	265.0	
R2044	On 06/05/2021	Bond Future			12.15350	76.29892		12.20031	76.02216		20.16	0.00	0.00	0	0.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,347.81000	2.34781		2,281.68000	2.28168	2,347.810	19.06	0.35	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.90	Put	5,289.71000	5.28971		5,469.53000	5.46953	5,289.710	19.77	0.53	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	3,598.35000	3.59835		3,743.99000	3.74399	3,598.350	20.45	0.40	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			12.40611	72.75541		12.45514	72.47577		17.30	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 05/11/2020	Bond Future			11.63773	78.00392		11.67559	77.76004		20.40	0.00	0.00	0	113,043.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	0.17000	0.00017		0.41000	0.00041	0.170	18.80	0.00	0.00	0	950.0	
R2048	On 05/11/2020	Bond Future	11.00	Call	141.32000	0.14132		164.04000	0.16404	141.320	18.90	0.10	0.00	0	950.0	
R2048	On 04/02/2021	Bond Future			11.87139	78.77169		11.91098	78.52569		21.57	0.00	0.00	0	0.0	
R2048	On 04/02/2021	Bond Future	10.75	Call	987.63000	0.98763		969.82000	0.96982	987.630	20.00	0.21	0.00	0	2,590.0	
R2048	On 04/02/2021	Bond Future	11.50	Call	2,549.59000	2.54959		2,495.69000	2.49569	2,549.590	20.85	0.42	0.00	0	2,590.0	
R2048	On 06/05/2021	Bond Future			12.09562	75.20945		12.13695	74.96113		20.62	0.00	0.00	0	0.0	
R2048	On 05/08/2021	Bond Future			12.33479	76.03477		12.37807	75.78389		16.61	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 05/11/2020	Bond Future			3.33970	102.05832		3.31396	102.06833		0.20	0.00	0.00	0	7,525.0	

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
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 05/11/2020	Bond Future			10.90843		66.31558		10.97121	65.97507		20.09	0.00	0.00	0	28,016.0
R209	On 04/02/2021	Bond Future			11.11951		66.96832		11.18467	66.62467		21.50	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.32792		64.55006		11.39555	64.20300		20.09	0.00	0.00	0	2,975.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,564.08000		1.56408		1,488.03000	1.48803	1,564.080	19.22	0.29	0.00	0	5,825.0
R209	On 06/05/2021	Bond Future	11.25	Put	3,989.76000		3.98976		4,189.76000	4.18976	3,989.760	19.86	0.49	0.00	0	8,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,044.52000		2.04452		2,175.38000	2.17538	2,044.520	21.22	0.29	0.00	0	8,150.0
R209	On 05/08/2021	Bond Future			11.54557		65.25844		11.61585	64.90770		16.63	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 05/11/2020	Bond Future			187.76356		187.76356		187.37370	187.37370			0.00	0.00	0	1,586.0
R210	On 04/02/2021	Bond Future			189.65836		189.65836		189.26509	189.26509			0.00	0.00	0	644.0
R210	On 06/05/2021	Bond Future			189.03523		189.03523		188.63856	188.63856			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			191.15363		191.15363		190.75273	190.75273			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 05/11/2020	Bond Future			170.72827		170.72827		170.67089	170.67089			0.00	0.00	0	6,889.0
R212	On 04/02/2021	Bond Future			170.15410		170.15410		170.09673	170.09673			0.00	0.00	0	1,526.0
R212	On 06/05/2021	Bond Future			172.02901		172.02901		171.97175	171.97175			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.62604		171.62604		171.56839	171.56839			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 05/11/2020	Bond Future			9.81029		83.38475		9.87826	83.00440		14.76	0.00	0.00	0	16,600.0
R213	On 04/02/2021	Bond Future			10.03084		84.20551		10.10164	83.82168		15.78	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.24189		81.58386		10.31555	81.19633		14.66	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.46809		82.47890		10.54493	82.08723		12.12	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 05/11/2020	Bond Future			11.32950		63.17519		11.37220	62.94532		21.60	0.00	0.00	0	17,463.0
R214	On 04/02/2021	Bond Future			11.54637		63.79701		11.59080	63.56512		23.05	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 06/05/2021	Bond Future	11.75353	61.20766		11.79970	60.97350		21.60	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	11.97330	61.87928		12.02139	61.64267		17.85	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
Total for Derivatives :											551,828,149.20	954	1 267 210.0
Grand Total:											551,828,149.20	954	1 267 210.0