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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.59000		90.59000		90.57000	90.57000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	775.40500		775.40500		775.34000	775.34000			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	783.50500		783.50500		783.44100	783.44100			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	791.96000		791.96000		791.89700	791.89700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	800.67100		800.67100		800.60800	800.60800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	851.71400		851.71400		851.83200	851.83200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	860.61100		860.61100		860.73200	860.73200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	869.89900		869.89900		870.02200	870.02200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	879.46600		879.46600		879.59200	879.59200			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	744.62600		744.62600		745.88900	745.88900			0.00	7,446,260.00	1	231.0
ALBI	On 06/05/2021	Index Future	752.40400		752.40400		753.68200	753.68200			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	760.52400		760.52400		761.81700	761.81700			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	768.88800		768.88800		770.19600	770.19600			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	11.68139		75.80191		11.64889	75.97124			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future	11.94337		72.81957		11.90934	72.99134			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.21601		73.61438		12.18040	73.78840			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.49651		70.64172		12.45928	70.81786			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	12.28338		74.12565		12.24013	74.37192			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future	12.54378		70.64226		12.49837	70.89174			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.80810		71.41366		12.76048	71.66627			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.08236		67.93409		13.03239	68.18971			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	735.50300		735.50300		736.65000	736.65000			0.00	14,710,060.00	2	966.0
GOVI	On 06/05/2021	GOVI	743.18500		743.18500		744.34600	744.34600			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	751.20600		751.20600		752.38100	752.38100			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	759.46800		759.46800		760.65600	760.65600			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	147.03250		147.03250		146.96694	146.96694			0.00	6,469,430.00	44	5,327.0
I2025	On 06/05/2021	Bond Future	148.60463		148.60463		148.53967	148.53967			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	148.72955		148.72955		148.66454	148.66454			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	150.38344		150.38344		150.31816	150.31816			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	102.79047		102.79047		102.77334	102.77334			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future	102.74915		102.74915		102.73271	102.73271			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	103.89492		103.89492		103.87874	103.87874			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	103.89874		103.89874		103.88270	103.88270			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	96.54941		96.54941		96.42816	96.42816			0.00	0.00	0	7,717.0
I2033	On 06/05/2021	Bond Future	96.36501		96.36501		96.24317	96.24317			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	97.43952		97.43952		97.31686	97.31686			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	97.29715		97.29715		97.17346	97.17346			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	107.06281		107.06281		107.03946	107.03946			0.00	0.00	0	7,655.0
I2038	On 06/05/2021	Bond Future	108.20773		108.20773		108.18503	108.18503			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	107.69072		107.69072		107.66823	107.66823			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.88846		108.88846		108.86607	108.86607			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	96.15417		96.15417		95.81258	95.81258			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	95.39034		95.39034		95.04593	95.04593			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	96.45429		96.45429		96.10648	96.10648			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	95.71766		95.71766		95.36629	95.36629			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	96.78437		96.78437		96.23098	96.23098			0.00	0.00	0	11,021.0
I2050	On 06/05/2021	Bond Future	97.81917		97.81917		97.26073	97.26073			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	96.98010		96.98010		96.41595	96.41595			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	98.05866		98.05866		97.48847	97.48847			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	264.59500		264.59500		264.29900	264.29900			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	267.42400		267.42400		267.12600	267.12600			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	270.37400		270.37400		270.07300	270.07300			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	273.41100		273.41100		273.10700	273.10700			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.58500		96.41500		3.56500	96.43500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.63500		96.36500		3.60500	96.39500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.60000		96.40000		3.57000	96.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.61500		96.38500		3.58500	96.41500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.61000		96.39000		3.57000	96.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.61000		96.39000		3.57000	96.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.62000		96.38000		3.60000	96.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.71500		96.28500		3.68500	96.31500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.86000		96.14000		3.85000	96.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.01000		95.99000		3.99000	96.01000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.27500		95.72500		4.25500	95.74500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.44500		95.55500		4.41500	95.58500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.15925		117.19291		7.16501	117.16309		6.97	0.00	106,997,126.83	913	79,611.0

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	206.90000		0.20690		248.14000	0.24814	206.900	7.44	0.11	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.33167		118.41724		7.33756	118.38818		6.59	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.51288		114.42781		7.51900	114.39909		6.24	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.70194		115.67450		7.70836	115.64587		6.17	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			316.89237		316.89237		316.90100	316.90100			0.00	0.00	0	2,454.0
R197	On 06/05/2021	Bond Future			320.28025		320.28025		320.29164	320.29164			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.83876		315.83876		315.85184	315.85184			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.35144		319.35144		319.36563	319.36563			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			212.89509		212.89509		212.84967	212.84967			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			215.17127		215.17127		215.12721	215.12721			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.31439		213.31439		213.27078	213.27078			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			215.68659		215.68659		215.64333	215.64333			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			4.56738		109.63263		4.44355	109.88254		1.49	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.61659		106.87132		4.47396	107.12480		1.72	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.65604		108.03737		4.48841	108.29418		1.46	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.70252		105.30665		4.50116	105.56662		1.31	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			9.13591		93.33799		9.14256	93.29967		12.12	0.00	15,400,768.35	165	111,095.0
R2030	On 04/02/2021	Bond Future	8.20	Call	242.44000		0.24244		258.15000	0.25815	242.440	11.35	0.11	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	373.40000		0.37340		398.62000	0.39862	373.400	11.41	0.16	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	383.21000		0.38321		409.13000	0.40913	383.210	11.42	0.17	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,162.82000		1.16282		1,202.09000	1.20209	1,162.820	11.81	0.37	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	1,830.34000		1.83034		1,865.01000	1.86501	1,830.340	12.03	0.50	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,070.26000		2.07026		2,104.21000	2.10421	2,070.260	12.08	0.54	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,453.82000		1.45382		1,527.05000	1.52705	1,453.820	12.16	0.41	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,341.04000		1.34104		1,415.65000	1.41565	1,341.040	12.20	0.39	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	299.89000		0.29989		321.28000	0.32128	299.890	13.29	0.12	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.33946		94.31355		9.34625	94.27569		11.58	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	436.90000		0.43690		429.95000	0.42995	436.900	10.96	0.13	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,482.57000		1.48257		1,467.03000	1.46703	1,482.570	11.28	0.34	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	3,191.45000		3.19145		3,208.35000	3.20835	3,191.450	11.56	0.52	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,657.68000		2.65768		2,635.90000	2.63590	2,657.680	11.59	0.49	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
R2030	On	06/05/2021	Bond Future	9.92	Put	1,617.29000	1.61729	1,629.20000	1.62920	1,617.290	12.17	0.32	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	462.48000	0.46248	467.01000	0.46701	462.480	12.57	0.12	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.55574	91.33741	9.56276	91.29962		10.96	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	8.95	Call	1,827.54000	1.82754	1,817.33000	1.81733	1,827.540	10.59	0.36	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	9.45	Call	3,000.24000	3.00024	2,985.39000	2.98539	3,000.240	10.93	0.49	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	12.10	Put	244.65000	0.24465	246.43000	0.24643	244.650	11.93	0.06	0.00	0	600.0	
R2030	On	04/11/2021	Bond Future			9.76788	92.33286	9.77516	92.29496		10.83	0.00	0.00	0	0.0	
R2030	On	04/11/2021	Bond Future	8.27	Call	984.54000	0.98454	911.13000	0.91113	984.540	10.16	0.20	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	8.77	Call	1,614.79000	1.61479	1,522.61000	1.52261	1,614.790	10.18	0.30	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	11.44	Put	1,135.60000	1.13560	1,080.01000	1.08001	1,135.600	11.70	0.19	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			10.11760	90.66148	10.11447	90.68035		14.17	0.00	48,685,214.76	537	117,675.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	110.73000	0.11073	120.82000	0.12082	110.730	13.11	0.05	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	439.65000	0.43965	461.51000	0.46151	439.650	13.37	0.17	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	788.41000	0.78841	805.89000	0.80589	788.410	15.37	0.23	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			10.33536	87.46440	10.33197	87.48422		14.28	0.00	0.00	0	0.0	
R2032	On	06/05/2021	Bond Future	10.33	Call	3,246.05000	3.24605	3,261.56000	3.26156	3,246.050	14.35	0.52	0.00	0	736.0	
R2032	On	06/05/2021	Bond Future	12.57	Put	279.65000	0.27965	280.55000	0.28055	279.650	15.53	0.07	0.00	0	736.0	
R2032	On	05/08/2021	Bond Future			10.56068	88.41909	10.55706	88.43959		12.99	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future			10.79180	85.23755	10.78797	85.25857		13.36	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future	9.33	Call	1,308.41000	1.30841	1,258.14000	1.25814	1,308.410	12.55	0.23	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	9.83	Call	2,052.86000	2.05286	1,995.37000	1.99537	2,052.860	12.62	0.32	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	12.81	Put	1,082.93000	1.08293	1,037.76000	1.03776	1,082.930	14.43	0.16	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			10.94391	89.28548	10.90522	89.53039		15.91	0.00	38,303,470.92	429	98,642.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	5,834.42000	5.83442	5,672.34000	5.67234	5,834.420	14.67	0.82	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	1,819.26000	1.81926	1,778.75000	1.77875	1,819.260	16.08	0.41	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			11.16993	85.74457	11.12951	85.99282		16.24	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.05	Call	1,013.03000	1.01303	1,046.20000	1.04620	1,013.030	15.17	0.22	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	1,287.23000	1.28723	1,371.80000	1.37180	1,287.230	15.17	0.26	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	1,590.42000	1.59042	1,690.66000	1.69066	1,590.420	15.34	0.31	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.55	Put	5,842.27000	5.84227	5,705.90000	5.70590	5,842.270	15.52	0.65	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	2,556.87000	2.55687	2,683.43000	2.68343	2,556.870	15.81	0.42	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.05	Put	3,974.84000	3.97484	3,866.08000	3.86608	3,974.840	16.06	0.51	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	3,539.72000	3.53972	3,687.83000	3.68783	3,539.720	16.15	0.52	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	3,176.78000	3.17678	3,095.71000	3.09571	3,176.780	16.31	0.44	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	2,611.92000	2.61192	2,562.51000	2.56251	2,611.920	16.56	0.38	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	1,763.75000	1.76375	1,744.22000	1.74422	1,763.750	17.29	0.28	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.77	Put	832.93000	0.83293	777.07000	0.77707	832.930	17.69	0.15	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.91	Put	709.32000	0.70932	659.58000	0.65958	709.320	17.69	0.13	0.00	0	600.0	
R2035	On	05/08/2021	Bond Future			11.40711	86.68030	11.36487	86.93169		14.83	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
R2035	On 04/11/2021	Bond Future			11.64926		83.15008		11.60517	83.40447		15.19	0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future	10.12	Call	1,466.64000		1.46664		1,470.19000	1.47019	1,466.640	14.28	0.23	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	1,616.58000		1.61658		1,622.50000	1.62250	1,616.580	14.28	0.25	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.62	Call	2,267.91000		2.26791		2,284.94000	2.28494	2,267.910	14.40	0.32	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	6,691.23000		6.69123		6,472.40000	6.47240	6,691.230	14.82	0.58	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.75	Put	4,601.27000		4.60127		4,415.02000	4.41502	4,601.270	15.39	0.45	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	1,176.83000		1.17683		1,092.28000	1.09228	1,176.830	16.38	0.16	0.00	0	400.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.16768		80.52786		11.13907	80.70703		17.92	0.00	29,312,141.04	364	129,325.00
R2037	On 04/02/2021	Bond Future	9.65	Call	90.18000		0.09018		97.08000	0.09708	90.180	16.39	0.04	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	5,912.71000		5.91271		5,800.55000	5.80055	5,912.710	16.52	0.82	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	725.80000		0.72580		814.34000	0.81434	725.800	16.69	0.23	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	3,510.20000		3.51020		3,451.36000	3.45136	3,510.200	17.34	0.62	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	895.25000		0.89525		913.75000	0.91375	895.250	19.11	0.23	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,598.99000		5.59899		5,797.36000	5.79736	5,598.990	19.27	0.79	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	24.95000		0.02495		23.15000	0.02315	24.950	19.92	0.01	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.39357		81.36966		11.36365	81.55145		17.35	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			11.63248		78.00204		11.60118	78.18624		16.68	0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			11.86384		78.85241		11.83120	79.03887		16.23	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future			11.28991		82.45900		11.24054	82.78768		18.22	0.00	18,883,111.00	229	78,998.00
R2040	On 04/02/2021	Bond Future	9.49	Call	28.46000		0.02846		32.70000	0.03270	28.460	16.33	0.01	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	37.86000		0.03786		43.36000	0.04336	37.860	16.33	0.02	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	181.89000		0.18189		210.20000	0.21020	181.890	16.33	0.07	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	286.57000		0.28657		346.75000	0.34675	286.570	16.33	0.11	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	1,744.19000		1.74419		1,694.11000	1.69411	1,744.190	18.75	0.37	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,390.40000		1.39040		1,361.08000	1.36108	1,390.400	19.12	0.31	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.51151		83.32100		11.45994	83.65390		17.82	0.00	0.00	0	0.00
R2040	On 06/05/2021	Bond Future	10.83	Call	1,921.28000		1.92128		2,063.97000	2.06397	1,921.280	16.99	0.33	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	11.58	Call	4,090.45000		4.09045		4,301.52000	4.30152	4,090.450	17.91	0.54	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	13.38	Put	694.09000		0.69409		636.45000	0.63645	694.090	19.44	0.13	0.00	0	300.00
R2040	On 05/08/2021	Bond Future			11.74581		79.72436		11.69188	80.06133		17.25	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	2,513.58000		2.51358		2,726.09000	2.72609	2,513.580	16.45	0.37	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	3,890.29000		3.89029		4,132.83000	4.13283	3,890.290	17.04	0.48	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	367.91000		0.36791		348.94000	0.34894	367.910	18.75	0.06	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.97230		80.59356		11.91606	80.93445		16.57	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future			11.37542		78.94887		11.34128	79.17561		19.19	0.00	12,079,177.11	153	48,286.00
R2044	On 04/02/2021	Bond Future	9.66	Call	39.46000		0.03946		43.28000	0.04328	39.460	17.22	0.02	0.00	0	265.00

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
R2044	On 04/02/2021	Bond Future	10.29	Put	8,062.76000		8.06276	7,857.19000	7.85719	8,062.760		17.29	0.90	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	4,756.22000		4.75622	4,592.76000	4.59276	4,756.220		18.45	0.71	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.59037		79.77426		11.55467	80.00402		18.74	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,505.99000		1.50599	1,534.42000	1.53442	1,505.990		17.67	0.28	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	5,707.32000		5.70732	5,532.57000	5.53257	5,707.320		18.25	0.61	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,151.32000		3.15132	3,222.63000	3.22263	3,151.320		18.57	0.46	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	4,540.72000		4.54072	4,385.37000	4.38537	4,540.720		18.62	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	3,326.69000		3.32669	3,196.41000	3.19641	3,326.690		19.10	0.42	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,918.83000		1.91883	1,831.93000	1.83193	1,918.830		20.44	0.27	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.81754		76.26409		11.78016	76.49678		18.12	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			12.03689		77.09554		11.99786	77.33107		17.40	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			11.28239		82.61134		11.24805	82.84606		18.45	0.00	9,748,138.12	118	115,445.0
R2048	On 04/02/2021	Bond Future	9.80	Call	69.90000		0.06990	76.39000	0.07639	69.900		16.38	0.03	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,136.15000		1.13615	1,202.88000	1.20288	1,136.150		17.60	0.30	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.48485		79.06379		11.44895	79.30161		19.11	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.69660		79.92660		11.65903	80.16747		17.53	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.91142		76.38582		11.87215	76.62960		17.67	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			10.63175		69.62756		10.59710	69.82246		18.51	0.00	66,424,692.24	954	26,191.0
R209	On 06/05/2021	Bond Future			10.82575		67.21538		10.78969	67.41293		18.48	0.00	95,781,916.50	1,425	4,675.0
R209	On 06/05/2021	Bond Future	9.75	Call	996.43000		0.99643	1,034.76000	1.03476	996.430		17.53	0.23	78,515,923.15	5,000	3,750.0
R209	On 06/05/2021	Bond Future	10.00	Call	1,378.82000		1.37882	1,430.26000	1.43026	1,378.820		17.75	0.30	59,959,979.63	3,000	0.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,849.12000		1.84912	1,915.13000	1.91513	1,849.120		18.00	0.37	36,792,249.68	1,500	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,896.75000		3.89675	3,786.05000	3.78605	3,896.750		18.34	0.54	90,000,341.76	2,500	3,750.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,798.24000		2.79824	2,710.83000	2.71083	2,798.240		18.73	0.43	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,273.02000		2.27302	2,198.12000	2.19812	2,273.020		19.11	0.37	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,705.85000		1.70585	1,644.88000	1.64488	1,705.850		19.77	0.29	97,902,157.48	5,000	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	891.36000		0.89136	854.17000	0.85417	891.360		20.06	0.18	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			11.02469		67.94901		10.98719	68.14908		16.79	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.22661		65.54927		11.18765	65.75172		17.41	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



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/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	192.59596	192.59596	192.56751	192.56751			0.00	0.00	0	1,254.0
R210	On	06/05/2021			Bond Future	191.93873	191.93873	191.91171	191.91171			0.00	0.00	0	0.0
R210	On	05/08/2021			Bond Future	194.07923	194.07923	194.05277	194.05277			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	193.49462	193.49462	193.46844	193.46844			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	169.96088	169.96088	169.97266	169.97266			0.00	0.00	0	6,342.0
R212	On	06/05/2021			Bond Future	171.77828	171.77828	171.79166	171.79166			0.00	0.00	0	0.0
R212	On	05/08/2021			Bond Future	171.35932	171.35932	171.37367	171.37367			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	173.26503	173.26503	173.28007	173.28007			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	9.61946	86.48378	9.62111	86.47447		13.57	0.00	0.00	0	8,945.0
R213	On	06/05/2021			Bond Future	9.81869	83.85867	9.82027	83.85002		13.49	0.00	0.00	0	0.0
R213	On	05/08/2021			Bond Future	10.02762	84.77371	10.02918	84.76543		12.26	0.00	0.00	0	0.0
R213	On	05/08/2021	9.34	Call	1,788.53000	1.78853	1,799.50000	1.79950	1,788.530	11.76	0.34	0.00	0.00	0	200.0
R213	On	05/08/2021	10.14	Put	3,129.88000	3.12988	3,146.07000	3.14607	3,129.880	12.36	0.45	0.00	0.00	0	200.0
R213	On	05/08/2021	10.78	Put	1,935.42000	1.93542	1,944.54000	1.94454	1,935.420	13.05	0.31	0.00	0.00	0	200.0
R213	On	04/11/2021			Bond Future	10.24307	82.16785	10.24464	82.15977		12.66	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	11.11661	66.11606	11.07183	66.36587		20.23	0.00	0.00	0	15,478.0
R214	On	06/05/2021			Bond Future	11.31086	63.53024	11.26424	63.78327		20.26	0.00	0.00	0	0.0
R214	On	05/08/2021			Bond Future	11.51314	64.22360	11.46459	64.47969		18.39	0.00	0.00	0	0.0
R214	On	04/11/2021			Bond Future	11.71806	61.64610	11.66754	61.90522		19.14	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>833,412,158.57</b>	<b>22,334</b>	<b>1 128 340.0</b>
<b>Grand Total:</b>													<b>833,412,158.57</b>	<b>22,334</b>	<b>1 128 340.0</b>