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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/12/2020

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	90.61000	90.61000		90.63000	90.63000			0.00	0.00	0	51.0
AL37	On 04/02/2021		Index Future	779.31200	779.31200		776.72900	776.72900			0.00	0.00	0	0.0
AL37	On 06/05/2021		Index Future	787.44000	787.44000		784.83800	784.83800			0.00	0.00	0	0.0
AL37	On 05/08/2021		Index Future	795.93200	795.93200		793.30500	793.30500			0.00	0.00	0	0.0
AL37	On 04/11/2021		Index Future	804.68200	804.68200		802.02800	802.02800			0.00	0.00	0	0.0
AL7T	On 04/02/2021		Index Future	855.52400	855.52400		852.67700	852.67700			0.00	0.00	0	0.0
AL7T	On 06/05/2021		Index Future	864.44800	864.44800		861.57900	861.57900			0.00	0.00	0	0.0
AL7T	On 05/08/2021		Index Future	873.77000	873.77000		870.87400	870.87400			0.00	0.00	0	0.0
AL7T	On 04/11/2021		Index Future	883.37500	883.37500		880.45000	880.45000			0.00	0.00	0	0.0
ALBI	On 04/02/2021		Index Future	748.46800	748.46800		745.72900	745.72900			0.00	0.00	0	231.0
ALBI	On 06/05/2021		Index Future	756.27500	756.27500		753.51400	753.51400			0.00	0.00	0	0.0
ALBI	On 05/08/2021		Index Future	764.43000	764.43000		761.64300	761.64300			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	772.83400		772.83400		770.01800	770.01800			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	11.58514		76.30502		11.64465	75.99338			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future	11.84312		73.32727		11.90513	73.01263			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.11143		74.12717		12.17614	73.80926			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.38737		71.15987		12.45492	70.83853			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	12.21829		74.49683		12.26745	74.21619			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future	12.47574		71.01663		12.52718	70.73328			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.73693		71.79178		12.79077	71.50541			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.00780		68.31610		13.06422	68.02669			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	739.28900		739.28900		736.59000	736.59000			0.00	0.00	0	965.0
GOVI	On 06/05/2021	GOVI	747.00000		747.00000		744.28000	744.28000			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	755.05500		755.05500		752.31000	752.31000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	763.35600		763.35600		760.58200	760.58200			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	147.62225		147.62225		147.50341	147.50341			0.00	45,762,897.50	310	5,637.0
I2025	On 06/05/2021	Bond Future	149.19941		149.19941		149.07977	149.07977			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	149.33019		149.33019		149.20946	149.20946			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	150.99033		150.99033		150.86838	150.86838			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	103.81289		103.81289		103.41941	103.41941			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future	103.78161		103.78161		103.38423	103.38423			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	104.93836		104.93836		104.53669	104.53669			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	104.95341		104.95341		104.54743	104.54743			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	98.39874		98.39874		97.47279	97.47279			0.00	0.00	0	7,717.0
I2033	On 06/05/2021	Bond Future	98.23323		98.23323		97.29765	97.29765			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.32801		99.32801		98.38222	98.38222			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.20645		99.20645		98.25020	98.25020			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	109.70657		109.70657		108.96359	108.96359			0.00	0.00	0	7,655.0
I2038	On 06/05/2021	Bond Future	110.87884		110.87884		110.12819	110.12819			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	110.39104		110.39104		109.63221	109.63221			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	111.61853		111.61853		110.85127	110.85127			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	99.28759		99.28759		98.44895	98.44895			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	98.55632		98.55632		97.70920	97.70920			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	99.65506		99.65506		98.79854	98.79854			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	98.95377		98.95377		98.08790	98.08790			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	99.71045		99.71045		97.69392	97.69392			0.00	0.00	0	11,021.0
I2050	On 06/05/2021	Bond Future	100.77559		100.77559		98.73781	98.73781			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	99.96913		99.96913		97.90863	97.90863			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	101.08059		101.08059		98.99743	98.99743			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	268.51300		268.51300		266.95900	266.95900			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	271.38000		271.38000		269.81200	269.81200			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	274.37200		274.37200		272.78800	272.78800			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	277.45300		277.45300		275.85100	275.85100			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.56500		96.43500		3.57500	96.42500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.63500		96.36500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.59000		96.41000		3.62000	96.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.59500		96.40500		3.62500	96.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.59000		96.41000		3.62000	96.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.60000		96.40000		3.62000	96.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.62000		96.38000		3.64000	96.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.71500		96.28500		3.72500	96.27500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.86000		96.14000		3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.01000		95.99000		4.02000	95.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.26500		95.73500		4.27500	95.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.39500		95.60500		4.40500	95.59500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.04447		117.78901		7.11904	117.40130		6.97	0.00	18,964,030.61	161	80,000.0

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 Inter
R186	On 04/02/2021	Bond Future	8.00	Put	125.15000		0.12515		173.83000	0.17383	125.150	7.44	0.08	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.21022		119.01848		7.28919	118.62708		6.59	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.38396		115.03501		7.46783	114.63953		6.24	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.56492		116.28790		7.65409	115.88824		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			318.21168		318.21168		317.68334	317.68334			0.00	0.00	0	2,454.0
R197	On 06/05/2021	Bond Future			321.61088		321.61088		321.07786	321.07786			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.18266		317.18266		316.64427	316.64427			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.70936		320.70936		320.16522	320.16522			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			215.77213		215.77213		215.75746	215.75746			0.00	0.00	0	7,838.0
R202	On 06/05/2021	Bond Future			218.07725		218.07725		218.06302	218.06302			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			216.25176		216.25176		216.23774	216.23774			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			218.65602		218.65602		218.64204	218.64204			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			4.64117		109.48406		4.64210	109.48219		1.49	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.70180		106.72026		4.70270	106.71866		1.72	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.75636		107.88408		4.75729	107.88266		1.46	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.82313		105.15137		4.82415	105.15006		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			9.05721		93.79313		9.10574	93.51213		12.12	0.00	562,758.78	6	111,089.0
R2030	On 04/02/2021	Bond Future	8.20	Call	261.56000		0.26156		249.02000	0.24902	261.560	11.35	0.13	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	405.64000		0.40564		384.66000	0.38466	405.640	11.41	0.18	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	416.44000		0.41644		394.84000	0.39484	416.440	11.42	0.18	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,269.84000		1.26984		1,201.34000	1.20134	1,269.840	11.81	0.41	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	1,992.99000		1.99299		1,889.53000	1.88953	1,992.990	12.03	0.54	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,251.31000		2.25131		2,136.34000	2.13634	2,251.310	12.08	0.58	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,202.98000		1.20298		1,354.53000	1.35453	1,202.980	12.16	0.37	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,101.80000		1.10180		1,246.14000	1.24614	1,101.800	12.20	0.35	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	215.87000		0.21587		265.18000	0.26518	215.870	13.29	0.09	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.25741		94.77259		9.30804	94.48899		11.58	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	476.14000		0.47614		451.10000	0.45110	476.140	10.96	0.14	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,600.00000		1.60000		1,525.76000	1.52576	1,600.000	11.28	0.36	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,911.24000		2.91124		3,082.29000	3.08229	2,911.240	11.56	0.50	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,843.65000		2.84365		2,726.67000	2.72667	2,843.650	11.59	0.52	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	1,433.54000	1.43354	1,544.92000	1.54492	1,433.540	12.17	0.30	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	388.07000	0.38807	432.60000	0.43260	388.070	12.57	0.10	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.46994	91.80095	9.52291	91.51442		10.96	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	8.95	Call	1,966.63000	1.96663	1,879.11000	1.87911	1,966.630	10.59	0.38	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	9.45	Call	3,199.13000	3.19913	3,074.43000	3.07443	3,199.130	10.93	0.51	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	12.10	Put	207.71000	0.20771	229.81000	0.22981	207.710	11.93	0.05	0.00	0	600.0	
R2030	On	04/11/2021	Bond Future			9.67827	92.80114	9.73361	92.51158		10.83	0.00	0.00	0	0.0	
R2030	On	04/11/2021	Bond Future	8.27	Call	1,063.58000	1.06358	1,013.74000	1.01374	1,063.580	10.16	0.22	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	8.77	Call	1,734.29000	1.73429	1,659.15000	1.65915	1,734.290	10.18	0.31	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	11.44	Put	1,029.94000	1.02994	1,094.07000	1.09407	1,029.940	11.70	0.18	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			10.06929	90.95338	10.11795	90.65937		14.17	0.00	23,647,878.80	260	117,675.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	104.73000	0.10473	102.25000	0.10225	104.730	13.11	0.05	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	437.92000	0.43792	419.47000	0.41947	437.920	13.37	0.17	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	657.83000	0.65783	761.35000	0.76135	657.830	15.37	0.20	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			10.28515	87.75852	10.33582	87.46172		14.28	0.00	0.00	0	0.0	
R2032	On	06/05/2021	Bond Future	10.33	Call	3,347.18000	3.34718	3,223.57000	3.22357	3,347.180	14.35	0.53	0.00	0	736.0	
R2032	On	06/05/2021	Bond Future	12.57	Put	242.16000	0.24216	272.29000	0.27229	242.160	15.53	0.06	0.00	0	736.0	
R2032	On	05/08/2021	Bond Future			10.50839	88.71593	10.56121	88.41609		12.99	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future			10.73731	85.53730	10.79239	85.23431		13.36	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future	9.33	Call	1,355.31000	1.35531	1,298.36000	1.29836	1,355.310	12.55	0.24	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	9.83	Call	2,123.51000	2.12351	2,040.78000	2.04078	2,123.510	12.62	0.33	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	12.81	Put	1,014.02000	1.01402	1,074.83000	1.07483	1,014.020	14.43	0.15	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			10.83334	89.98814	10.89245	89.61145		15.91	0.00	44,994,070.00	500	98,121.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	5,207.78000	5.20778	5,546.29000	5.54629	5,207.780	14.67	0.79	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	1,459.70000	1.45970	1,654.15000	1.65415	1,459.700	16.08	0.36	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			11.05492	86.45375	11.11643	86.07338		16.24	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.05	Call	1,133.67000	1.13367	1,070.15000	1.07015	1,133.670	15.17	0.24	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	1,436.08000	1.43608	1,357.43000	1.35743	1,436.080	15.17	0.29	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	1,766.52000	1.76652	1,673.29000	1.67329	1,766.520	15.34	0.33	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.55	Put	5,336.25000	5.33625	5,608.89000	5.60889	5,336.250	15.52	0.62	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	2,809.11000	2.80911	2,675.04000	2.67504	2,809.110	15.81	0.45	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.05	Put	3,564.38000	3.56438	3,785.68000	3.78568	3,564.380	16.06	0.48	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	3,857.80000	3.85780	3,688.31000	3.68831	3,857.800	16.15	0.55	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	2,818.30000	2.81830	3,011.60000	3.01160	2,818.300	16.31	0.41	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	2,296.03000	2.29603	2,466.37000	2.46637	2,296.030	16.56	0.35	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	1,524.27000	1.52427	1,653.46000	1.65346	1,524.270	17.29	0.25	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.77	Put	694.70000	0.69470	769.11000	0.76911	694.700	17.69	0.13	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.91	Put	586.90000	0.58690	652.74000	0.65274	586.900	17.69	0.12	0.00	0	600.0	
R2035	On	05/08/2021	Bond Future			11.28721	87.39679	11.35134	87.01244		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			11.52431		83.87404		11.59116	83.48555		15.19	0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future	10.12	Call	1,616.28000		1.61628		1,536.24000	1,536.24	1,616.280	14.28	0.25	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	1,778.71000		1.77871		1,691.96000	1,691.96	1,778.710	14.28	0.27	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.62	Call	2,479.20000		2.47920		2,366.04000	2,366.04	2,479.200	14.40	0.35	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	6,243.10000		6.24310		6,483.81000	6,483.81	6,243.100	14.82	0.56	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.75	Put	4,246.28000		4.24628		4,437.02000	4,437.02	4,246.280	15.39	0.43	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	1,044.00000		1.04400		1,115.29000	1,115.29	1,044.000	16.38	0.14	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			11.06259		81.18898		11.12672	80.78456		17.92	0.00	332,062,928.20	4,090	133,401.00
R2037	On 04/02/2021	Bond Future	9.65	Call	98.52000		0.09852		93.15000	0.09315	98.520	16.39	0.05	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	5,319.35000		5.31935		5,680.69000	5,680.69	5,319.350	16.52	0.79	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	816.09000		0.81609		758.80000	0.75880	816.090	16.69	0.26	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	3,022.71000		3.02271		3,317.60000	3,317.60	3,022.710	17.34	0.58	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	681.86000		0.68186		807.97000	0.80797	681.860	19.11	0.19	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,061.06000		6.06106		5,774.07000	5,774.07	6,061.060	19.27	0.83	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	13.41000		0.01341		19.75000	0.01975	13.410	19.92	0.01	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.28425		82.03698		11.35099	81.62857		17.35	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			11.51847		78.67620		11.58809	78.26348		16.68	0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			11.74517		79.53363		11.81765	79.11647		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			11.22089		82.91909		11.26959	82.59403		18.22	0.00	19,900,581.60	240	78,984.00
R2040	On 04/02/2021	Bond Future	9.49	Call	26.84000		0.02684		27.15000	0.02715	26.840	16.33	0.01	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	36.16000		0.03616		36.32000	0.03632	36.160	16.33	0.02	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	184.58000		0.18458		179.43000	0.17943	184.580	16.33	0.08	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	295.08000		0.29508		284.69000	0.28469	295.080	16.33	0.11	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	1,483.28000		1.48328		1,656.02000	1,656.02	1,483.280	18.75	0.34	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,162.12000		1.16212		1,312.17000	1,312.17	1,162.120	19.12	0.28	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.43970		83.78516		11.49041	83.45694		17.82	0.00	0.00	0	0.00
R2040	On 06/05/2021	Bond Future	10.83	Call	2,024.74000		2.02474		1,945.19000	1,945.19	2,024.740	16.99	0.35	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	11.58	Call	4,283.34000		4.28334		4,139.43000	4,139.43	4,283.340	17.91	0.56	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	13.38	Put	604.61000		0.60461		663.42000	0.66342	604.610	19.44	0.11	0.00	0	300.00
R2040	On 05/08/2021	Bond Future			11.67088		80.19317		11.72382	79.86148		17.25	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	2,646.96000		2.64696		2,547.53000	2,547.53	2,646.960	16.45	0.38	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	4,075.44000		4.07544		3,938.85000	3,938.85	4,075.440	17.04	0.50	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	323.86000		0.32386		352.96000	0.35296	323.860	18.75	0.06	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.89427		81.06717		11.94942	80.73195		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			11.31172		79.37283		11.36552	79.01451		19.19	0.00	0.00	0	48,286.00
R2044	On 04/02/2021	Bond Future	9.66	Call	36.97000		0.03697		36.57000	0.03657	36.970	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	7,641.80000		7.64180	7,987.77000	7.98777	7,641.800		17.29	0.89	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	4,374.18000		4.37418	4,676.72000	4.67672	4,374.180		18.45	0.69	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.52407		80.20188	11.58013	79.84005			18.74	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,577.48000		1.57748	1,504.41000	1.50441	1,577.480		17.67	0.29	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	5,390.30000		5.39030	5,643.69000	5.64369	5,390.300		18.25	0.59	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,288.91000		3.28891	3,156.83000	3.15683	3,288.910		18.57	0.48	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	4,256.24000		4.25624	4,481.20000	4.48120	4,256.240		18.62	0.51	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	3,085.79000		3.08579	3,273.69000	3.27369	3,085.790		19.10	0.41	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,748.28000		1.74828	1,878.06000	1.87806	1,748.280		20.44	0.26	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.74831		76.69600	11.80688	76.33032			18.12	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.96475		77.53188	12.02580	77.16234			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			11.20852		83.11781	11.26230	82.74851			18.45	0.00	0.00	0	115,445.0
R2048	On 04/02/2021	Bond Future	9.80	Call	69.91000		0.06991	67.88000	0.06788	69.910		16.38	0.03	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,209.20000		1.20920	1,144.50000	1.14450	1,209.200		17.60	0.33	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.40796		79.57474	11.46398	79.20188			19.11	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.61635		80.44276	11.67484	80.06594			17.53	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.82769		76.90732	11.88873	76.52650			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			10.53820		70.15563	10.59670	69.82471			18.51	0.00	4,349,649.06	62	26,089.0
R209	On 06/05/2021	Bond Future			10.72882		67.74833	10.78946	67.41420			18.48	0.00	0.00	0	4,675.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,086.81000		1.08681	1,028.29000	1.02829	1,086.810		17.53	0.25	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,000.95000		2.00095	1,903.26000	1.90326	2,000.950		18.00	0.39	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,564.72000		3.56472	3,770.08000	3.77008	3,564.720		18.34	0.51	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,523.82000		2.52382	2,692.90000	2.69290	2,523.820		18.73	0.40	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,032.76000		2.03276	2,180.43000	2.18043	2,032.760		19.11	0.34	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,508.59000		1.50859	1,629.43000	1.62943	1,508.590		19.77	0.27	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	766.30000		0.76630	842.37000	0.84237	766.300		20.06	0.16	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.92414		68.48746	10.98706	68.14978			16.79	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.12230		66.09334	11.18759	65.75203			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
R209/R204	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/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	193.75634		193.75634		192.61488	192.61488			0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future	193.11001		193.11001		191.95687	191.95687			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future	195.26247		195.26247		194.09683	194.09683			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future	194.69055		194.69055		193.51212	193.51212			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	170.04512		170.04512		169.91453	169.91453			0.00	0.00	0	6,342.0
R212	On 06/05/2021	Bond Future	171.86196		171.86196		171.73047	171.73047			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future	171.44307		171.44307		171.31040	171.31040			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future	173.34918		173.34918		173.21521	173.21521			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	9.55099		86.87108		9.59951	86.59638		13.57	0.00	0.00	0	8,945.0
R213	On 06/05/2021	Bond Future	9.74756		84.24924		9.79800	83.97203		13.49	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.95354		85.16812		10.00611	84.88797		12.26	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	1,896.35000	1.89635	1,815.81000	1.81581	1,896.350	11.76	0.36	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,920.33000	2.92033	3,064.63000	3.06463	2,920.330	12.36	0.43	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,783.06000	1.78306	1,886.98000	1.88698	1,783.060	13.05	0.30	0.00	0	200.0
R213	On 04/11/2021	Bond Future			10.16590	82.56630	10.22068	82.28319		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	11.05347		66.46875		11.10189	66.19800		20.23	0.00	0.00	0	15,478.0
R214	On 06/05/2021	Bond Future	11.24538		63.88610		11.29564	63.61267		20.26	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	11.44511		64.58293		11.49735	64.30670		18.39	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	11.64738		62.00912		11.70168	61.72992		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>490,244,794.55</b>	<b>5,629</b>	<b>1 132 482.0</b>
<b>Grand Total:</b>												<b>490,244,794.55</b>	<b>5,629</b>	<b>1 132 482.0</b>