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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 17/12/2020

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	90.54000		90.54000		90.58000	90.58000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	786.44700		786.44700		784.00500	784.00500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	794.50200		794.50200		792.03900	792.03900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	802.98500		802.98500		800.49900	800.49900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	811.60500		811.60500		809.09400	809.09400			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	870.71100		870.71100		866.88100	866.88100			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	879.62800		879.62800		875.76400	875.76400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	889.02000		889.02000		885.11800	885.11800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	898.56400		898.56400		894.62200	894.62200			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	763.52700		763.52700		759.34200	759.34200			0.00	7,635,270.00	1	231.0
ALBI	On 06/05/2021	Index Future	771.34700		771.34700		767.12300	767.12300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	779.58300		779.58300		775.31700	775.31700			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		787.95200	787.95200		783.64100	783.64100			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		11.29630	77.84480		11.38097	77.38872			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.54485	74.86831		11.63305	74.40781			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.80178	75.67673		11.89377	75.21145			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.06818	72.70694		12.16415	72.23676			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		11.85355	76.63840		11.94837	76.07141			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.09669	73.16576		12.19581	72.59318			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.34189	73.95629		12.44548	73.37771			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.59767	70.48490		12.70609	69.90023			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		754.35200	754.35200		750.22300	750.22300			0.00	0.00	0	965.0
GOVI	On 06/05/2021	GOVI		762.07700	762.07700		757.91000	757.91000			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		770.21400	770.21400		766.00600	766.00600			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		778.48200	778.48200		774.23000	774.23000			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.32737	148.32737		148.32551	148.32551			0.00	25,660,635.01	173	7,208.0
I2025	On 06/05/2021	Bond Future		149.88320	149.88320		149.88177	149.88177			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		150.00505	150.00505		150.00395	150.00395			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.63382	151.63382		151.63284	151.63284			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		105.11448	105.11448		105.03073	105.03073			0.00	0.00	0	2,158.0
I2029	On 06/05/2021	Bond Future		105.07665	105.07665		104.99236	104.99236			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		106.23628	106.23628		106.15129	106.15129			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		106.23842	106.23842		106.15257	106.15257			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	99.96520	99.96520		99.95872	99.95872				0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	99.79721	99.79721		99.79093	99.79093				0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	100.89842	100.89842		100.89232	100.89232				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.76831	100.76831		100.76231	100.76231				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	112.78039	112.78039		113.00173	113.00173				0.00	0.00	0	7,655.0
I2038	On 06/05/2021	Bond Future	113.96345	113.96345		114.18751	114.18751				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	113.49756	113.49756		113.72426	113.72426				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	114.73001	114.73001		114.95931	114.95931				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	102.16577	102.16577		102.68040	102.68040				0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	101.44561	101.44561		101.96593	101.96593				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	102.56521	102.56521		103.09164	103.09164				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	101.86993	101.86993		102.40211	102.40211				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	103.48210	103.48210		104.15867	104.15867				0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	104.56730	104.56730		105.25154	105.25154				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	103.79153	103.79153		104.48338	104.48338				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	104.91851	104.91851		105.61791	105.61791				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	273.14500	273.14500		273.51100	273.51100				0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	276.00900	276.00900		276.38100	276.38100				0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	279.02300	279.02300		279.40000	279.40000				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	282.08400	282.08400		282.46600	282.46600				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.61500	96.38500		3.61500	96.38500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.53000	96.47000		3.56000	96.44000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.52500	96.47500		3.55500	96.44500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.49000	96.51000		3.55000	96.45000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.48000	96.52000		3.54000	96.46000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.47500	96.52500		3.55000	96.45000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.57000	96.43000		3.64500	96.35500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.76500	96.23500		3.83000	96.17000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.92000	96.08000		3.98000	96.02000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.12000	95.88000		4.25500	95.74500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.36500	95.63500		4.39500	95.60500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.53500	95.46500		4.60000	95.40000				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.82893	118.91886		6.89767	118.55703			6.97	0.00	177,070,182.54	1,489	79,437.0

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	40.99000		0.04099		59.76000	0.05976	40.990	7.62	0.03	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.98645		120.13669		7.05922	119.77156		6.59	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.14897		116.15234		7.22622	115.78352		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.32175		117.38693		7.40387	117.01428		6.18	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			319.53508		319.53508		319.40770	319.40770			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.88629		322.88629		322.75854	322.75854			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			318.43745		318.43745		318.30894	318.30894			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.89546		321.89546		321.76573	321.76573			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			220.92126		220.92126		220.90706	220.90706			0.00	0.00	0	7,878.0
R202	On 06/05/2021	Bond Future			223.23837		223.23837		223.22461	223.22461			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			221.44610		221.44610		221.43275	221.43275			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.85076		223.85076		223.83744	223.83744			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			4.68387		109.39822		4.71721	109.33125		1.57	0.00	21,879,644.00	200	31,397.0
R2023	On 06/05/2021	Bond Future			4.76259		106.61267		4.80066	106.54536		1.82	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.83543		107.76348		4.87993	107.69569		1.58	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.93943		105.00195		4.99277	104.93352		1.42	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			8.80253		95.28586		8.85583	94.97092		12.20	0.00	16,198,596.20	170	104,966.0
R2030	On 04/02/2021	Bond Future	8.20	Call	418.57000		0.41857		382.17000	0.38217	418.570	11.53	0.19	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	644.78000		0.64478		590.64000	0.59064	644.780	11.66	0.27	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	661.43000		0.66143		606.04000	0.60604	661.430	11.67	0.27	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,857.22000		1.85722		1,725.48000	1.72548	1,857.220	12.10	0.54	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,782.91000		2.78291		2,605.97000	2.60597	2,782.910	12.30	0.68	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	3,103.66000		3.10366		2,913.42000	2.91342	3,103.660	12.36	0.71	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	639.50000		0.63950		748.51000	0.74851	639.500	12.46	0.24	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	575.89000		0.57589		677.55000	0.67755	575.890	12.52	0.22	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	74.05000		0.07405		96.27000	0.09627	74.050	13.43	0.04	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.99474		96.26215		9.05033	95.94434		11.67	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	682.20000		0.68220		635.15000	0.63515	682.200	11.05	0.19	556,381.23	30	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,122.23000		2.12223		2,004.65000	2.00465	2,122.230	11.37	0.44	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,159.79000		2.15979		2,313.04000	2.31304	2,159.790	11.65	0.41	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,605.36000		3.60536		3,435.67000	3.43567	3,605.360	11.68	0.60	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	981.85000	0.98185	1,071.30000	1.07130	981.850	12.25	0.22	645,897.30	30	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	229.52000	0.22952	259.23000	0.25923	229.520	12.65	0.07	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.19696	93.29613	9.25510	92.97506		11.19	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	586.93000	0.58693	547.64000	0.54764	586.930	10.51	0.15	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,170.22000	2.17022	2,056.84000	2.05684	2,170.220	10.70	0.40	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,584.50000	2.58450	2,456.39000	2.45639	2,584.500	10.82	0.45	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,018.24000	4.01824	3,847.05000	3.84705	4,018.240	11.16	0.58	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,253.00000	1.25300	1,341.23000	1.34123	1,253.000	11.90	0.23	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	137.70000	0.13770	153.41000	0.15341	137.700	12.14	0.04	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.39765	94.28795	9.45838	93.96354		10.89	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,398.15000	1.39815	1,322.74000	1.32274	1,398.150	10.23	0.27	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,273.11000	2.27311	2,164.16000	2.16416	2,273.110	10.41	0.38	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	769.95000	0.76995	823.39000	0.82339	769.950	11.75	0.14	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			9.74592	92.94171	9.83000	92.41889		14.33	0.00	16,729,507.80	180	114,937.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	195.46000	0.19546	164.25000	0.16425	195.460	13.26	0.09	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	760.77000	0.76077	655.40000	0.65540	760.770	13.52	0.28	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	258.15000	0.25815	336.92000	0.33692	258.150	15.53	0.10	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			9.95118	89.74982	10.03872	89.22192		14.47	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,434.48000	4.43448	4,131.36000	4.13136	4,434.480	14.53	0.63	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	127.39000	0.12739	152.87000	0.15287	127.390	15.71	0.04	19,004.27	6	736.0	
R2032	On 05/08/2021	Bond Future			10.16185	90.71897	10.25307	90.18561		13.28	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.38003	87.53886	10.47514	86.99984		13.49	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,877.51000	1.87751	1,730.83000	1.73083	1,877.510	12.68	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,841.80000	2.84180	2,641.28000	2.64128	2,841.800	12.75	0.40	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	725.39000	0.72539	798.41000	0.79841	725.390	14.55	0.12	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			10.43642	92.58157	10.53086	91.95426		16.04	0.00	18,053,406.15	195	95,980.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,231.16000	3.23116	3,683.75000	3.68375	3,231.160	15.15	0.64	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	632.58000	0.63258	800.27000	0.80027	632.580	16.59	0.20	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.64455	89.05680	10.74275	88.42339		16.40	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,823.49000	1.82349	1,637.87000	1.63787	1,823.490	15.37	0.34	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,304.46000	2.30446	2,084.35000	2.08435	2,304.460	15.60	0.40	1,125,877.34	32	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,757.93000	2.75793	2,508.13000	2.50813	2,757.930	15.78	0.45	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	3,837.87000	3.83787	4,193.53000	4.19353	3,837.870	15.95	0.51	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	4,104.24000	4.10424	3,778.82000	3.77882	4,104.240	16.23	0.57	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,425.54000	2.42554	2,691.35000	2.69135	2,425.540	16.45	0.37	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	5,392.37000	5.39237	5,008.00000	5.00800	5,392.370	16.54	0.66	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	1,869.17000	1.86917	2,091.22000	2.09122	1,869.170	16.74	0.30	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,502.01000	1.50201	1,691.08000	1.69108	1,502.010	17.07	0.25	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	966.92000	0.96692	1,101.21000	1.10121	966.920	17.84	0.17	491,209.62	32	793.0	

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
R2035	On 06/05/2021	Bond Future	12.77	Put	374.00000	0.37400		439.27000	0.43927	374.000	17.84	0.08	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	308.68000	0.30868		364.77000	0.36477	308.680	17.84	0.07	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.86103	90.01829		10.96332	89.37825		15.06	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,947.49000	1.94749		1,766.93000	1.76693	1,947.490	14.07	0.32	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,481.56000	4.48156		4,826.42000	4.82642	4,481.560	14.62	0.50	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,876.64000	2.87664		3,133.44000	3.13344	2,876.640	15.17	0.36	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.08404	86.50120		11.19057	85.85442		15.28	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,344.86000	2.34486		2,151.60000	2.15160	2,344.860	14.38	0.33	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,560.06000	2.56006		2,353.29000	2.35329	2,560.060	14.38	0.35	661,079.03	22	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,459.95000	3.45995		3,202.41000	3.20241	3,459.950	14.49	0.43	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	4,845.05000	4.84505		5,172.67000	5.17267	4,845.050	14.92	0.47	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,183.19000	3.18319		3,428.65000	3.42865	3,183.190	15.48	0.35	656,168.16	22	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	694.32000	0.69432		771.08000	0.77108	694.320	16.46	0.10	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			10.64642	83.88989		10.74580	83.23266		18.08	0.00	11,073,465.48	132	131,635.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	223.63000	0.22363		182.10000	0.18210	223.630	16.50	0.10	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,265.76000	3.26576		3,736.59000	3.73659	3,265.760	17.02	0.64	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,619.17000	1.61917		1,393.37000	1.39337	1,619.170	17.27	0.43	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,571.00000	1.57100		1,886.30000	1.88630	1,571.000	17.88	0.39	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	246.22000	0.24622		330.51000	0.33051	246.220	19.84	0.09	71,080.69	10	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	8,364.79000	8.36479		7,783.79000	7.78379	8,364.790	20.00	0.92	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	1.35000	0.00135		2.49000	0.00249	1.350	20.07	0.00	532.69	8	300.0	
R2037	On 06/05/2021	Bond Future			10.85377	84.74955		10.95710	84.08585		17.55	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.07112	81.40899		11.17878	80.73830		16.96	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.28326	82.27464		11.39523	81.59686		16.36	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			10.82528	85.63783		10.92980	84.90578		18.46	0.00	3,425,513.20	40	79,917.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	64.50000	0.06450		50.18000	0.05018	64.500	16.53	0.03	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	86.19000	0.08619		67.30000	0.06730	86.190	16.53	0.04	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	407.99000	0.40799		327.91000	0.32791	407.990	16.53	0.15	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	630.48000	0.63048		512.62000	0.51262	630.480	16.53	0.22	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	618.41000	0.61841		800.99000	0.80099	618.410	18.99	0.18	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	453.07000	0.45307		598.07000	0.59807	453.070	19.36	0.14	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.03026	86.51542		11.13900	85.77615		18.09	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	3,134.55000	3.13455		2,829.60000	2.82960	3,134.550	17.59	0.46	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,950.81000	5.95081		5,493.95000	5.49395	5,950.810	18.49	0.67	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	326.94000	0.32694		390.92000	0.39092	326.940	19.70	0.07	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.24511	82.94360		11.35848	82.19658		17.51	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,886.32000	3.88632		3,556.12000	3.55612	3,886.320	17.02	0.48	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,624.11000	5.62411		5,207.70000	5.20770	5,624.110	17.56	0.60	0.00	0	900.0	

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
R2040	On 05/08/2021	Bond Future	14.80	Put	187.36000		0.18736		220.50000	0.22050	187.360	19.00	0.04	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.45440		83.82559		11.57238	83.07068		16.77	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			10.90143		82.19911		11.01101	81.42771		19.43	0.00	0.00	0	51,681.0
R2044	On 04/02/2021	Bond Future	9.66	Call	91.00000		0.09100		70.00000	0.07000	91.000	17.41	0.04	70,842.11	20	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,145.87000		5.14587		5,798.05000	5.79805	5,145.870	17.48	0.79	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,475.79000		2.47579		2,940.12000	2.94012	2,475.790	18.68	0.52	842,451.09	20	265.0
R2044	On 06/05/2021	Bond Future			11.09904		83.04146		11.21308	82.26251		19.02	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,496.06000		2.49606		2,219.50000	2.21950	2,496.060	17.94	0.40	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,796.76000		3.79676		4,207.71000	4.20771	3,796.760	18.53	0.48	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,733.41000		4.73341		4,310.68000	4.31068	4,733.410	18.85	0.59	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,899.83000		2.89983		3,245.47000	3.24547	2,899.830	18.90	0.39	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,013.36000		2.01336		2,282.28000	2.28228	2,013.360	19.38	0.30	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,072.30000		1.07230		1,237.51000	1.23751	1,072.300	20.72	0.18	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.30599		79.55729		11.42494	78.77012		18.40	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.50727		80.40327		11.63110	79.60783		17.61	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			10.81407		85.92299		10.91341	85.20013		18.67	0.00	0.00	0	115,413.0
R2048	On 04/02/2021	Bond Future	9.80	Call	166.24000		0.16624		131.85000	0.13185	166.240	16.54	0.07	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	2,254.34000		2.25434		1,952.34000	1.95234	2,254.340	18.35	0.51	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			10.99944		82.39302		11.10280	81.66306		19.38	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.19150		83.28260		11.29924	82.54490		17.74	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.38785		79.75695		11.50012	79.01152		17.87	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			10.25924		71.76614		10.34288	71.27755		18.74	0.00	12,056,711.52	168	25,916.0
R209	On 06/05/2021	Bond Future			10.44198		69.36190		10.52865	68.86853		18.72	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,489.43000		1.48943		1,356.42000	1.35642	1,489.430	17.75	0.32	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,624.73000		2.62473		2,422.63000	2.42263	2,624.730	18.24	0.47	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,734.45000		2.73445		2,976.15000	2.97615	2,734.450	18.58	0.43	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,869.27000		1.86927		2,057.72000	2.05772	1,869.270	18.98	0.33	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,473.82000		1.47382		1,632.94000	1.63294	1,473.820	19.35	0.27	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,065.24000		1.06524		1,189.69000	1.18969	1,065.240	20.00	0.21	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	506.15000		0.50615		577.41000	0.57741	506.150	20.30	0.11	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.62795		70.11090		10.71781	69.61239		17.24	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	On 04/11/2021	Bond Future		10.81837	67.71642		10.91157	67.21263		17.58	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 04/02/2021	Bond Future		195.10559	195.10559		195.09654	195.09654			0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future		194.43578	194.43578		194.42736	194.42736			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future		196.58169	196.58169		196.57352	196.57352			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future		195.97379	195.97379		195.96565	195.96565			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		170.35049	170.35049		170.33652	170.33652			0.00	0.00	0	5,730.0
R212	On 06/05/2021	Bond Future		172.13738	172.13738		172.12381	172.12381			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future		171.70257	171.70257		171.68919	171.68919			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future		173.56706	173.56706		173.55365	173.55365			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		9.26509	88.51392		9.33882	88.08625		13.70	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future		9.45302	85.89246		9.52969	85.46067		13.63	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future		9.64829	86.81970		9.72815	86.38347		12.56	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,624.31000	2.62431	2,451.09000	2.45109	2,624.310	12.27	0.44	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,330.95000	2.33095	2,507.56000	2.50756	2,330.950	12.88	0.36	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,409.06000	1.40906	1,530.12000	1.53012	1,409.060	13.63	0.24	0.00	0	200.0
R213	On 04/11/2021	Bond Future		9.85196	84.21375		9.93517	83.77291		12.77	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		10.69650	68.52324		10.79049	67.97213		20.60	0.00	0.00	0	15,475.0
R214	On 06/05/2021	Bond Future		10.87717	65.94910		10.97464	65.39256		20.65	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future		11.06374	66.66113		11.16497	66.09872		19.00	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future		11.25435	64.09300		11.35945	63.52470		19.46	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>314,923,455.42</b>	<b>2,980</b>	<b>1 100 948.0</b>

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
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**Grand Total:** 314,923,455.42 2,980 1 100 948.0