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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000	90.70000	90.70000	90.70000					0.00	0.00	0	51.00
AL37	On 04/11/2021	Index Future	793.80100	793.80100	793.43400	793.43400					0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future	802.67500	802.67500	802.30900	802.30900					0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future	812.11600	812.11600	811.74800	811.74800					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	821.99700	821.99700	821.62700	821.62700					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	832.27600	832.27600	831.90100	831.90100					0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future	901.18200	901.18200	900.72400	900.72400					0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future	911.25700	911.25700	910.79900	910.79900					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	921.97400	921.97400	921.51400	921.51400					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	933.19300	933.19300	932.72800	932.72800					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	944.86200	944.86200	944.39300	944.39300					0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future	798.23400	798.23400	797.46100	797.46100					0.00	0.00	0	114.00

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
ALBI	On 03/02/2022	Index Future	807.15800	807.15800		806.38100	806.38100			0.00	0.00	0	136.00
ALBI	On 05/05/2022	Index Future	816.65100	816.65100		815.86800	815.86800			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	826.58800	826.58800		825.79700	825.79700			0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	836.92400	836.92400		836.12400	836.12400			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/11/2021	Bond Future	11.47937	75.68943		11.50552	75.55332			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.73155	76.55392		11.75846	76.41816			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.98278	73.69562		12.01070	73.55899			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.24300	74.57196		12.27204	74.43417			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.50935	71.78395		12.53959	71.64485			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/11/2021	Bond Future	11.97773	73.99345		12.00294	73.84506			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.20844	74.83856		12.23443	74.69034			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.44658	71.47858		12.47362	71.32932			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.68653	72.32708		12.71469	72.17648			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.93314	69.03096		12.96252	68.87889			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/11/2021	GOVI	788.06400	788.06400		787.31200	787.31200			0.00	0.00	0	49.00
GOVI	On 03/02/2022	GOVI	796.87400	796.87400		796.11900	796.11900			0.00	294,843,380.00	37	1,009.00
GOVI	On 05/05/2022	GOVI	806.24600	806.24600		805.48400	805.48400			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	816.05600	816.05600		815.28700	815.28700			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	826.26000	826.26000		825.48200	825.48200			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	154.79419	154.79419		154.78609	154.78609			0.00	123,835,352.00	800	1,071.00
I2025	On 03/02/2022	Bond Future	154.97862	154.97862		154.97433	154.97433			0.00	127,857,361.50	825	4,669.00
I2025	On 05/05/2022	Bond Future	156.83904	156.83904		156.83632	156.83632			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.19298	157.19298		157.19079	157.19079			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.17514	159.17514		159.17385	159.17385			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/11/2021	Bond Future	113.67209	113.67209		113.70544	113.70544			0.00	0.00	0	2,252.00

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
I2029	On 03/02/2022	Bond Future	114.97040	114.97040		115.00710	115.00710			0.00	0.00	0	2,586.00
I2029	On 05/05/2022	Bond Future	115.15272	115.15272		115.19090	115.19090			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.59628	116.59628		116.63565	116.63565			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	116.84330	116.84330		116.88341	116.88341			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/11/2021	Bond Future	108.29000	108.29000		108.16635	108.16635			0.00	0.00	0	2,113.00
I2033	On 03/02/2022	Bond Future	109.52687	109.52687		109.40461	109.40461			0.00	0.00	0	7,143.00
I2033	On 05/05/2022	Bond Future	109.56294	109.56294		109.44019	109.44019			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	110.93637	110.93637		110.81284	110.81284			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	111.03108	111.03108		110.90620	110.90620			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/11/2021	Bond Future	121.60234	121.60234		121.69678	121.69678			0.00	0.00	0	3,196.00
I2038	On 03/02/2022	Bond Future	121.20968	121.20968		121.30824	121.30824			0.00	0.00	0	4,177.00
I2038	On 05/05/2022	Bond Future	122.66490	122.66490		122.76582	122.76582			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.38898	122.38898		122.49158	122.49158			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	123.93257	123.93257		124.03715	124.03715			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/11/2021	Bond Future	109.24109	109.24109		109.11407	109.11407			0.00	0.00	0	9,554.00
I2046	On 03/02/2022	Bond Future	110.48884	110.48884		110.36304	110.36304			0.00	0.00	0	13,054.00
I2046	On 05/05/2022	Bond Future	109.93329	109.93329		109.80696	109.80696			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	111.31146	111.31146		111.18428	111.18428			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	110.79348	110.79348		110.66471	110.66471			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/11/2021	Bond Future	112.16678	112.16678		112.03672	112.03672			0.00	2,804,169.50	25	3,193.00
I2050	On 03/02/2022	Bond Future	111.46616	111.46616		111.33726	111.33726			0.00	2,786,654.00	25	7,309.00
I2050	On 05/05/2022	Bond Future	112.80422	112.80422		112.67508	112.67508			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	112.20434	112.20434		112.07374	112.07374			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.61934	113.61934		113.48789	113.48789			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/11/2021	Index Future	296.88100	296.88100		296.96500	296.96500			0.00	0.00	0	29.00
IGOV	On 03/02/2022	Index Future	300.27400	300.27400		300.36000	300.36000			0.00	0.00	0	487.00
IGOV	On 05/05/2022	Index Future	303.87800	303.87800		303.96700	303.96700			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	307.64800	307.64800		307.73800	307.73800			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	311.56600	311.56600		311.65800	311.65800			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.72500	96.27500		3.73500	96.26500			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.94500	96.05500		3.95500	96.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.05000	95.95000		4.05000	95.95000			0.00	0.00	0	0.00

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
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.26000		95.74000		4.26000	95.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.31500		95.68500		4.32500	95.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.56000		95.44000		4.58000	95.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.90000		95.10000		4.91000	95.09000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.29500		94.70500		5.32500	94.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.79000		94.21000		5.80000	94.20000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.14000		93.86000		6.13000	93.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.52000		93.48000		6.52500	93.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.82500		93.17500		6.84500	93.15500			0.00	0.00	0	0.00
R186	On 04/11/2021	Bond Future			7.95788		114.53994		7.97818	114.45057		5.19	0.00	7,445,096.10	65	16,747.00
R186	On 04/11/2021	Bond Future	7.77	Put	909.26000		0.90926		999.10000	0.99910	909.260	5.09	0.83	0.00	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put	0.09000		0.00009		0.20000	0.00020	0.090	6.17	0.00	0.00	0	15,177.00
R186	On 03/02/2022	Bond Future			8.18363		110.53819		8.20459	110.45078		5.56	0.00	29,071,543.97	263	57,751.00
R186	On 05/05/2022	Bond Future			8.42030		111.83870		8.44244	111.75144		5.32	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	80.19000		0.08019		82.48000	0.08248	80.190	4.97	0.05	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	239.03000		0.23903		244.04000	0.24404	239.030	4.81	0.13	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	343.45000		0.34345		349.39000	0.34939	343.450	4.76	0.17	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	773.58000		0.77358		772.04000	0.77204	773.580	5.02	0.31	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,175.70000		1.17570		0.00000	0.00000	1,175.700	5.17	0.40	20,391,370.75	454	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,326.98000		1.32698		1,388.09000	1.38809	1,326.980	5.38	0.41	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	932.01000		0.93201		0.00000	0.00000	932.010	5.53	0.32	16,015,279.26	454	454.00
R186	On 04/08/2022	Bond Future			8.67406		107.87986		8.69761	107.79232		5.38	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	152.69000		0.15269		173.86000	0.17386	152.690	4.70	0.08	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	828.53000		0.82853		851.07000	0.85107	828.530	4.91	0.29	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	769.21000		0.76921		824.71000	0.82471	769.210	6.00	0.23	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.94133		109.26786		8.96649	109.17997		5.25	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/11/2021	Bond Future			327.80833		327.80833		327.85195	327.85195			0.00	0.00	0	1,189.00
R197	On 03/02/2022	Bond Future			323.31551		323.31551		323.36801	323.36801			0.00	0.00	0	1,048.00
R197	On 05/05/2022	Bond Future			327.19669		327.19669		327.25317	327.25317			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			322.93323		322.93323		322.99082	322.99082			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			327.00660		327.00660		327.06676	327.06676			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/11/2021	Bond Future			241.10495		241.10495		240.83161	240.83161			0.00	0.00	0	4,415.00
R202	On 03/02/2022	Bond Future			239.48382		239.48382		239.21362	239.21362			0.00	0.00	0	7,843.00
R202	On 05/05/2022	Bond Future			242.35860		242.35860		242.08738	242.08738			0.00	0.00	0	413.00

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
R202	On 04/08/2022	Bond Future			240.95325		240.95325		240.67945	240.67945			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			243.99207		243.99207		243.71618	243.71618			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/11/2021	Bond Future			5.46954		104.32469		5.46536	104.33001		1.16	0.00	0.00	0	6,810.00
R2023	On 03/02/2022	Bond Future			5.72158		105.49028		5.71373	105.49834		1.14	0.00	7,595,300.16	72	11,361.00
R2023	On 05/05/2022	Bond Future			6.02495		102.82096		6.01319	102.83022		0.98	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			6.52552		104.04947		6.50682	104.05972		0.74	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			7.74356		101.46411		7.70775	101.47500		0.51	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/11/2021	Bond Future			9.50196		93.73165		9.52171	93.62681		8.59	0.00	0.00	0	66,127.00
R2030	On 04/11/2021	Bond Future	8.27	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.84	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	0.03000		0.00003		0.06000	0.00006	0.030	7.88	0.00	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	0.05000		0.00005		0.09000	0.00009	0.050	7.88	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.80	Call	0.09000		0.00009		0.16000	0.00016	0.090	7.88	0.00	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.20	Call	39.30000		0.03930		44.07000	0.04407	39.300	8.12	0.08	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	1,417.73000		1.41773		1,528.17000	1.52817	1,417.730	8.18	0.88	0.00	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	978.53000		0.97853		1,085.65000	1.08565	978.530	8.34	0.76	0.00	0	9,100.00
R2030	On 04/11/2021	Bond Future	9.40	Call	245.36000		0.24536		243.20000	0.24320	245.360	8.43	0.32	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.90	Call	2,113.31000		2.11331		2,023.76000	2.02376	2,113.310	9.46	0.95	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.26	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.66	0.00	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.44	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.92	0.00	0.00	0	300.00
R2030	On 03/02/2022	Bond Future			9.72022		90.77501		9.74044	90.67140		8.95	0.00	15,159,426.67	167	79,195.00
R2030	On 03/02/2022	Bond Future	8.39	Call	62.66000		0.06266		62.50000	0.06250	62.660	8.25	0.04	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	243.59000		0.24359		240.45000	0.24045	243.590	8.21	0.13	557,966.87	48	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,784.19000		2.78419		2,871.78000	2.87178	2,784.190	8.64	0.67	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,381.75000		1.38175		1,354.38000	1.35438	1,381.750	8.84	0.45	3,926,691.84	96	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,540.78000		1.54078		1,607.09000	1.60709	1,540.780	8.97	0.46	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	269.58000		0.26958		289.98000	0.28998	269.580	10.23	0.11	489,964.66	48	1,000.00
R2030	On 05/05/2022	Bond Future			9.94541		91.84336		9.96641	91.73950		8.43	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	34.56000		0.03456		34.77000	0.03477	34.560	7.96	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	94.62000		0.09462		94.66000	0.09466	94.620	7.93	0.04	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	190.15000		0.19015		190.15000	0.19015	190.150	7.86	0.08	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	364.75000		0.36475		364.12000	0.36412	364.750	7.78	0.14	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	420.95000		0.42095		420.11000	0.42011	420.950	7.76	0.16	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,979.22000		3.97922		4,073.91000	4.07391	3,979.220	7.99	0.70	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,208.64000		2.20864		2,281.25000	2.28125	2,208.640	8.40	0.49	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,677.14000		1.67714		1,742.38000	1.74238	1,677.140	8.56	0.40	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	661.37000		0.66137		696.17000	0.69617	661.370	9.46	0.19	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.18558		88.91985		10.20750	88.81538		8.50	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	194.71000		0.19471		196.17000	0.19617	194.710	7.86	0.07	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	644.03000		0.64403		643.46000	0.64346	644.030	7.85	0.20	0.00	0	800.00

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
R2030	On 04/08/2022	Bond Future	10.95	Put	1,347.99000	1.34799	1,401.87000	1.40187	1,347.990	9.08	0.29	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.41957	90.07110	10.44245	89.96592		8.32	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 04/11/2021	Bond Future			10.08661	89.23074	10.09611	89.17527		9.79	0.00	0.00	0	82,711.00	
R2032	On 04/11/2021	Bond Future	9.33	Call	0.02000	0.00002	0.04000	0.00004	0.020	8.76	0.00	0.00	0	700.00	
R2032	On 04/11/2021	Bond Future	9.83	Call	67.57000	0.06757	79.73000	0.07973	67.570	9.36	0.11	0.00	0	700.00	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.24	0.00	0.00	0	700.00	
R2032	On 03/02/2022	Bond Future			10.30101	90.22769	10.31052	90.17386		9.83	0.00	0.00	0	107,525.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	36.43000	0.03643	37.17000	0.03717	36.430	8.56	0.02	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.14	Call	79.60000	0.07960	80.81000	0.08081	79.600	8.46	0.05	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	9.57	Call	359.37000	0.35937	359.72000	0.35972	359.370	8.92	0.17	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.58	Call	370.65000	0.37065	370.82000	0.37082	370.650	8.93	0.17	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	9.62	Call	418.09000	0.41809	417.99000	0.41799	418.090	9.00	0.19	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	9.67	Put	4,156.45000	4.15645	4,209.63000	4.20963	4,156.450	9.07	0.79	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,540.05000	3.54005	3,591.37000	3.59137	3,540.050	9.29	0.73	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.90	Call	865.66000	0.86566	861.82000	0.86182	865.660	9.42	0.31	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	9.90	Put	3,176.57000	3.17657	3,226.56000	3.22656	3,176.570	9.42	0.69	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,326.07000	2.32607	2,371.41000	2.37141	2,326.070	9.72	0.57	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,724.83000	1.72483	1,764.28000	1.76428	1,724.830	9.94	0.47	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,484.94000	1.48494	1,520.99000	1.52099	1,484.940	10.05	0.42	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,315.00000	1.31500	1,348.54000	1.34854	1,315.000	10.14	0.38	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,096.01000	1.09601	1,126.39000	1.12639	1,096.010	10.32	0.33	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,079.32000	1.07932	1,109.45000	1.10945	1,079.320	10.34	0.33	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.90	Put	745.12000	0.74512	769.29000	0.76929	745.120	10.72	0.24	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	689.40000	0.68940	712.43000	0.71243	689.400	10.81	0.23	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	519.94000	0.51994	539.10000	0.53910	519.940	11.11	0.18	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			10.51821	87.14279	10.52796	87.08930		9.62	0.00	0.00	0	20,384.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	494.25000	0.49425	499.75000	0.49975	494.250	8.58	0.18	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,540.21000	1.54021	1,539.89000	1.53989	1,540.210	9.32	0.39	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,804.03000	1.80403	1,801.84000	1.80184	1,804.030	9.44	0.43	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,453.86000	1.45386	1,489.33000	1.48933	1,453.860	10.13	0.33	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,171.39000	1.17139	1,201.94000	1.20194	1,171.390	10.42	0.28	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.74218	88.16476	10.75224	88.11127		9.30	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	205.87000	0.20587	215.06000	0.21506	205.870	8.36	0.07	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	747.44000	0.74744	768.37000	0.76837	747.440	8.43	0.21	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,344.31000	1.34431	1,387.17000	1.38717	1,344.310	10.16	0.27	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.97042	85.16145	10.98082	85.10788		9.66	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 04/11/2021	Bond Future			10.56150	89.78034	10.58099	89.65477		10.86	0.00	0.00	0	38,608.00	
R2035	On 04/11/2021	Bond Future	10.11	Call	6.23000	0.00623	8.01000	0.00801	6.230	9.95	0.01	0.00	0	350.00	
R2035	On 04/11/2021	Bond Future	10.12	Call	7.26000	0.00726	9.24000	0.00924	7.260	9.97	0.02	0.00	0	400.00	

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
R2035	On 04/11/2021	Bond Future	10.23	Call	32.18000	0.03218		37.48000	0.03748	32.180	10.15	0.06	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.26	Call	45.97000	0.04597		52.19000	0.05219	45.970	10.21	0.08	0.00	0	150.00
R2035	On 04/11/2021	Bond Future	10.60	Put	476.14000	0.47614		570.28000	0.57028	476.140	11.18	0.43	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.62	Call	801.59000	0.80159		765.07000	0.76507	801.590	11.24	0.60	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	15.70000	0.01570		25.11000	0.02511	15.700	12.73	0.02	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.20	Put	5.14000	0.00514		9.13000	0.00913	5.140	12.98	0.01	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	11.75	Put	0.01000	0.00001		0.03000	0.00003	0.010	14.00	0.00	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.21	0.00	0.00	0	400.00
R2035	On 03/02/2022	Bond Future			10.77485	90.78342		10.79478	90.65883		10.94	0.00	0.00	0	97,331.00
R2035	On 03/02/2022	Bond Future	9.70	Call	124.93000	0.12493		122.66000	0.12266	124.930	9.44	0.07	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	273.17000	0.27317		267.75000	0.26775	273.170	9.69	0.12	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	481.56000	0.48156		471.88000	0.47188	481.560	9.99	0.19	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	704.69000	0.70469		690.51000	0.69051	704.690	10.22	0.25	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	741.22000	0.74122		726.26000	0.72626	741.220	10.26	0.26	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	3,683.14000	3.68314		3,788.75000	3.78875	3,683.140	10.39	0.70	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	920.43000	0.92043		901.00000	0.90100	920.430	10.40	0.30	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	2,606.57000	2.60657		2,697.42000	2.69742	2,606.570	10.78	0.57	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	2,467.34000	2.46734		2,555.94000	2.55594	2,467.340	10.82	0.55	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,415.86000	1.41586		1,481.83000	1.48183	1,415.860	11.29	0.37	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1,374.44000	1.37444		1,439.06000	1.43906	1,374.440	11.33	0.36	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1,256.88000	1.25688		1,317.57000	1.31757	1,256.880	11.43	0.34	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	972.28000	0.97228		1,022.99000	1.02299	972.280	11.73	0.28	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	901.93000	0.90193		950.15000	0.95015	901.930	11.82	0.26	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	823.90000	0.82390		869.24000	0.86924	823.900	11.94	0.24	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	491.63000	0.49163		522.99000	0.52299	491.630	12.59	0.15	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	387.25000	0.38725		413.74000	0.41374	387.250	12.84	0.12	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.98262	87.37365		11.00322	87.24849		10.77	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			11.19906	88.39631		11.22042	88.27031		10.38	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.84	Call	491.48000	0.49148		502.27000	0.50227	491.480	9.37	0.14	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,088.50000	5.08850		5,219.48000	5.21948	5,088.500	9.83	0.65	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,397.18000	3.39718		3,511.39000	3.51139	3,397.180	10.28	0.50	0.00	0	100.00
R2035	On 03/11/2022	Bond Future			11.41840	85.06590		11.44057	84.93888		10.82	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			10.76574	85.52321		10.80488	85.27068		11.40	0.00	0.00	0	71,143.00
R2037	On 04/11/2021	Bond Future	11.49	Call	4,495.50000	4.49550		4,245.86000	4.24586	4,495.500	13.84	1.00	0.00	0	600.00
R2037	On 04/11/2021	Bond Future	12.30	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.53	0.00	0.00	0	600.00
R2037	On 03/02/2022	Bond Future			10.96845	82.22460		11.00883	81.97144		12.08	0.00	0.00	0	99,160.00
R2037	On 05/05/2022	Bond Future			11.17376	83.19247		11.21563	82.93722		11.34	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.38962	79.91223		11.43316	79.65449		11.54	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	557.70000	0.55770		543.91000	0.54391	557.700	10.43	0.15	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,833.67000	4.83367		5,040.09000	5.04009	4,833.670	10.94	0.63	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	3,114.02000	3.11402		3,281.82000	3.28182	3,114.020	11.47	0.47	0.00	0	50.00

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
R2037	On 03/11/2022	Bond Future			11.59577	80.95221		11.64098	80.69177		11.44	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 04/11/2021	Bond Future			10.89033	87.59542		10.91919	87.39588		11.86	0.00	0.00	0	38,898.00
R2040	On 03/02/2022	Bond Future			11.08782	84.06971		11.11753	83.87014		12.59	0.00	6,221,158.54	74	71,162.00
R2040	On 05/05/2022	Bond Future			11.28736	85.05936		11.31813	84.85840		11.81	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	Bond Future	9.82	Call	185.02000	0.18502	180.01000	0.18001	185.020	185.020	10.55	0.07	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	963.82000	0.96382	936.05000	0.93605	963.820	963.820	10.92	0.25	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	488.29000	0.48829	521.69000	0.52169	488.290	488.290	14.99	0.11	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.49694	81.55030		11.52892	81.34753		12.03	0.00	0.00	0	0.00
R2040	On 03/11/2022	Bond Future			11.69657	82.61216		11.72976	82.40738		11.91	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 04/11/2021	Bond Future			10.91457	84.40966		10.93798	84.24491		12.36	0.00	0.00	0	22,199.00
R2044	On 03/02/2022	Bond Future			11.10211	80.97349		11.12615	80.80911		13.12	0.00	0.00	0	47,225.00
R2044	On 05/05/2022	Bond Future			11.29121	81.92666		11.31609	81.76124		12.31	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.48945	78.50618		11.51530	78.33932		12.54	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.67786	79.52835		11.70466	79.35998		12.42	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future			10.86928	83.37107		10.89252	83.20284		12.73	0.00	6,669,685.60	80	92,471.00
R2048	On 04/11/2021	Bond Future	10.20	Call	0.20000	0.00020	0.26000	0.00026	0.200	0.200	12.20	0.00	0.00	0	1,050.00
R2048	On 04/11/2021	Bond Future	10.80	Call	382.30000	0.38230	364.61000	0.36461	382.300	382.300	12.18	0.37	0.00	0	1,050.00
R2048	On 03/02/2022	Bond Future			11.05363	84.30261		11.07754	84.13458		12.81	0.00	6,744,208.80	80	177,339.00
R2048	On 03/02/2022	Bond Future	10.00	Call	133.39000	0.13339	128.15000	0.12815	133.390	133.390	11.27	0.06	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.20	Call	284.77000	0.28477	274.15000	0.27415	284.770	284.770	11.58	0.12	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.40	Call	536.59000	0.53659	517.71000	0.51771	536.590	536.590	11.89	0.19	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.70	Call	1,154.60000	1.15460	1,117.28000	1.11728	1,154.600	1,154.600	12.38	0.33	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.90	Call	1,729.18000	1.72918	1,676.59000	1.67659	1,729.180	1,729.180	12.67	0.44	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	2,063.88000	2.06388	2,003.16000	2.00316	2,063.880	2,063.880	12.81	0.49	0.00	0	100.00
R2048	On 05/05/2022	Bond Future			11.23194	80.87965		11.25668	80.71058		12.67	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.41650	81.82544		11.44218	81.65494		12.22	0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.60181	78.47376		11.62848	78.30161		12.78	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/11/2021	Bond Future			10.52440	69.34160		10.54770	69.21075		12.06	0.00	0.00	0	13,598.00
R209	On 04/11/2021	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	11.00	0.00	0.00	0	1,445.00
R209	On 04/11/2021	Bond Future	10.00	Put	3,042.23000	3.04223	3,173.47000	3.17347	3,042.230	3,042.230	10.86	1.00	0.00	0	3,100.00
R209	On 04/11/2021	Bond Future	10.25	Put	1,617.33000	1.61733	1,751.70000	1.75170	1,617.330	1,617.330	11.30	0.91	0.00	0	4,250.00
R209	On 04/11/2021	Bond Future	10.50	Put	566.13000	0.56613	672.74000	0.67274	566.130	566.130	12.06	0.54	0.00	0	150.00
R209	On 04/11/2021	Bond Future	12.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	16.18	0.00	0.00	0	4,000.00
R209	On 03/02/2022	Bond Future			10.70961	70.11636		10.73346	69.98577		12.18	0.00	0.00	0	22,010.00

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
R209	On 05/05/2022	Bond Future			10.89539	67.80002		10.91999	67.66868		11.97	0.00	0.00	0	5,016.00
R209	On 05/05/2022	Bond Future	9.75	Call	302.23000	0.30223		297.19000	0.29719	302.230	10.60	0.12	0.00	0	8,025.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,708.90000	2.70890		2,799.61000	2.79961	2,708.900	11.70	0.54	0.00	0	11,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	674.20000	0.67420		711.80000	0.71180	674.200	13.60	0.18	0.00	0	11,050.00
R209	On 04/08/2022	Bond Future			11.08479	68.59389		11.11022	68.46146		11.58	0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.27534	66.34327		11.30166	66.20958		12.04	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/11/2021	Bond Future			212.01118	212.01118		211.79461	211.79461			0.00	0.00	0	1,253.00
R210	On 03/02/2022	Bond Future			214.43278	214.43278		214.21911	214.21911			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			214.15384	214.15384		213.93946	213.93946			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			216.83853	216.83853		216.62302	216.62302			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			216.65945	216.65945		216.44129	216.44129			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/11/2021	Bond Future			175.90768	175.90768		175.76125	175.76125			0.00	285,849,980.00	1,625	2,585.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/11/2021	Bond Future			9.84669	84.24177		9.86126	84.16433		9.52	0.00	0.00	0	7,073.00
R213	On 03/02/2022	Bond Future			10.06205	85.18298		10.07684	85.10684		9.52	0.00	0.00	0	16,478.00
R213	On 03/02/2022	Bond Future	8.63	Call	34.82000	0.03482		35.64000	0.03564	34.820	8.50	0.02	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	61.59000	0.06159		62.71000	0.06271	61.590	8.44	0.04	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	197.68000	0.19768		198.77000	0.19877	197.680	8.56	0.11	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	248.73000	0.24873		249.50000	0.24950	248.730	8.64	0.13	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	3,201.42000	3.20142		3,273.41000	3.27341	3,201.420	9.09	0.72	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	2,567.48000	2.56748		2,634.04000	2.63404	2,567.480	9.31	0.64	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,852.93000	1.85293		1,911.92000	1.91192	1,852.930	9.52	0.52	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,489.44000	1.48944		1,541.91000	1.54191	1,489.440	9.66	0.45	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,445.42000	1.44542		1,496.96000	1.49696	1,445.420	9.68	0.44	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	1,279.61000	1.27961		1,327.58000	1.32758	1,279.610	9.76	0.40	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	746.32000	0.74632		781.50000	0.78150	746.320	10.24	0.26	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	668.91000	0.66891		701.75000	0.70175	668.910	10.35	0.24	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.27327	82.65322		10.28853	82.57706		9.29	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.49456	83.62357		10.51038	83.54708		9.00	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.72186	81.17405		10.73828	81.09719		9.28	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/11/2021	Bond Future	10.90442	66.04568		10.92774	65.91258		12.92	0.00	33,022,840.00	500	4,541.00
R214	On 03/02/2022	Bond Future	11.09045	66.78355		11.11436	66.65070		13.03	0.00	15,560,567.15	233	18,807.00
R214	On 05/05/2022	Bond Future	11.27042	64.28970		11.29511	64.15594		12.86	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future	11.45637	65.04136		11.48193	64.90644		12.44	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.64311	62.60697		11.66958	62.47075		13.00	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											1,006,847,997.36	5,971	1 669 679,00
Grand Total:											1,006,847,997.36	5,971	1 669 679,00