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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/10/2021

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
<b>Derivatives</b>														
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		786.82100	786.82100		789.31100	789.31100			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		795.60700	795.60700		798.13000	798.13000			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		804.96100	804.96100		807.51500	807.51500			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		814.75300	814.75300		817.34000	817.34000			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		824.93800	824.93800		827.55900	827.55900			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		894.78400	894.78400		895.88600	895.88600			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		904.77500	904.77500		905.89500	905.89500			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		915.41200	915.41200		916.54800	916.54800			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		926.54700	926.54700		927.69900	927.69900			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		938.13000	938.13000		939.29700	939.29700			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		796.07600	796.07600		794.41100	794.41100			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	804.96500	804.96500		803.28600	803.28600			0.00	0.00	0	154.00
ALBI	On 05/05/2022	Index Future	814.42800	814.42800		812.73200	812.73200			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	824.33500	824.33500		822.62000	822.62000			0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	834.64100	834.64100		832.90500	832.90500			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	11.46381	75.77059		11.53175	75.41714			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.71550	76.63505		11.78631	76.27803			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.96612	73.77732		12.03996	73.41619			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.22566	74.65441		12.30275	74.28886			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.49129	71.86720		12.57178	71.49720			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	11.95261	74.14180		12.02032	73.74306			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.18239	74.98764		12.25298	74.58486			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.41942	71.62904		12.49319	71.22161			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.65819	72.47920		12.73527	72.06677			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.90354	69.18475		12.98415	68.76729			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	785.75000	785.75000		784.22700	784.22700			0.00	314,300,000.00	40	49.00
GOVI	On 03/02/2022	GOVI	794.52400	794.52400		792.98900	792.98900			0.00	317,809,600.00	40	1,049.00
GOVI	On 05/05/2022	GOVI	803.86400	803.86400		802.31400	802.31400			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	813.64300	813.64300		812.07500	812.07500			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	823.81400	823.81400		822.22800	822.22800			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	154.10547	154.10547		154.66445	154.66445			0.00	0.00	0	1,071.00
I2025	On 03/02/2022	Bond Future	154.28022	154.28022		154.84648	154.84648			0.00	0.00	0	4,669.00
I2025	On 05/05/2022	Bond Future	156.13148	156.13148		156.70488	156.70488			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	156.47560	156.47560		157.05719	157.05719			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	158.44828	158.44828		159.03742	159.03742			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	113.23516	113.23516		113.68471	113.68471			0.00	0.00	0	2,232.00

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	114.52706	114.52706		114.98243	114.98243			0.00	0.00	0	2,606.00
I2029	On 05/05/2022	Bond Future	114.70381	114.70381		115.16476	115.16476			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.14131	116.14131		116.60824	116.60824			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	116.38150	116.38150		116.85563	116.85563			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	107.89204	107.89204		108.30407	108.30407			0.00	0.00	0	2,113.00
I2033	On 03/02/2022	Bond Future	109.12300	109.12300		109.54046	109.54046			0.00	0.00	0	7,143.00
I2033	On 05/05/2022	Bond Future	109.15392	109.15392		109.57638	109.57638			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	110.52182	110.52182		110.94979	110.94979			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	110.61032	110.61032		111.04489	111.04489			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	122.02684	122.02684		122.01067	122.01067			0.00	0.00	0	3,196.00
I2038	On 03/02/2022	Bond Future	121.63774	121.63774		121.62208	121.62208			0.00	7,784,815.36	64	4,241.00
I2038	On 05/05/2022	Bond Future	123.09734	123.09734		123.08181	123.08181			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.82613	122.82613		122.81132	122.81132			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	124.37480	124.37480		124.36011	124.36011			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	108.72140	108.72140		109.62402	109.62402			0.00	0.00	0	9,554.00
I2046	On 03/02/2022	Bond Future	109.96186	109.96186		110.87542	110.87542			0.00	10,116,491.12	92	13,146.00
I2046	On 05/05/2022	Bond Future	109.39981	109.39981		110.32427	110.32427			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	110.77096	110.77096		111.70726	111.70726			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	110.24452	110.24452		111.19461	111.19461			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	111.78478	111.78478		112.38863	112.38863			0.00	0.00	0	3,193.00
I2050	On 03/02/2022	Bond Future	111.07844	111.07844		111.68970	111.68970			0.00	5,998,235.76	54	7,363.00
I2050	On 05/05/2022	Bond Future	112.41115	112.41115		113.03038	113.03038			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	111.80594	111.80594		112.43339	112.43339			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.21563	113.21563		113.85123	113.85123			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	296.41100	296.41100		297.12500	297.12500			0.00	0.00	0	29.00
IGOV	On 03/02/2022	Index Future	299.79400	299.79400		300.51900	300.51900			0.00	0.00	0	487.00
IGOV	On 05/05/2022	Index Future	303.39200	303.39200		304.12600	304.12600			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	307.15400	307.15400		307.89800	307.89800			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	311.06500	311.06500		311.81900	311.81900			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.72500	96.27500		3.72500	96.27500			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.00500	95.99500		3.99500	96.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.09000	95.91000		4.09000	95.91000			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			4.39000		95.61000		4.36000	95.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.46500		95.53500		4.43500	95.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.80000		95.20000		4.75000	95.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.16000		94.84000		5.09000	94.91000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.63500		94.36500		5.53500	94.46500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.19500		93.80500		6.04000	93.96000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.56000		93.44000		6.41000	93.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.98000		93.02000		6.81500	93.18500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.31500		92.68500		7.14500	92.85500			0.00	0.00	0	0.00
R186	On 04/11/2021	Bond Future			8.18861		113.52949		8.10597	113.89006		5.24	0.00	7,947,064.30	70	16,747.00
R186	On 04/11/2021	Bond Future	7.77	Put	1,843.61000		1.84361	1,491.91000	1.49191	1,843.610	1.110	5.11	0.99	0.00	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put	1.11000		0.00111	0.40000	0.00040			6.50	0.00	0.00	0	15,177.00
R186	On 03/02/2022	Bond Future			8.43029		109.51503	8.34188	109.88037			5.62	0.00	26,940,697.38	246	57,327.00
R186	On 05/05/2022	Bond Future			8.68457		110.80289	8.58982	111.17282			5.39	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	42.61000		0.04261	52.09000	0.05209	42.610		5.02	0.03	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	136.56000		0.13656	164.71000	0.16471	136.560		4.86	0.08	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	201.93000		0.20193	241.92000	0.24192	201.930		4.80	0.11	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	508.65000		0.50865	585.72000	0.58572	508.650		5.07	0.22	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	816.42000		0.81642	923.86000	0.92386	816.420		5.23	0.31	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,124.16000		1.12416	0.00000	0.00000	1,124.160		5.33	0.39	19,404,514.30	454	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,815.35000		1.81535	1,617.85000	1.61785	1,815.350		5.44	0.51	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	1,313.38000		1.31338	1,156.28000	1.15628	1,313.380		5.59	0.40	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	1,008.83000		1.00883	0.00000	0.00000	1,008.830		5.74	0.33	16,531,259.79	454	454.00
R186	On 04/08/2022	Bond Future			8.95814		106.82977	8.85626	107.20487			5.53	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	85.37000		0.08537	106.46000	0.10646	85.370		4.70	0.05	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	580.47000		0.58047	646.20000	0.64620	580.470		4.99	0.22	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	1,070.06000		1.07006	932.05000	0.93205	1,070.060		6.12	0.29	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			9.24720		108.20556	9.13749	108.58504			5.34	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			327.39789		327.39789	327.57070	327.57070				0.00	2,291,785.23	7	1,189.00
R197	On 03/02/2022	Bond Future			322.89620		322.89620	323.07309	323.07309				0.00	2,260,273.40	7	1,055.00
R197	On 05/05/2022	Bond Future			326.77065		326.77065	326.95047	326.95047				0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			322.50129		322.50129	322.68453	322.68453				0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			326.56834		326.56834	326.75432	326.75432				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			240.82033		240.82033	240.78946	240.78946				0.00	0.00	0	4,415.00

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R202	On 03/02/2022	Bond Future		239.19289	239.19289		239.16316	239.16316			0.00	7,893,365.37	33	7,843.00
R202	On 05/05/2022	Bond Future		242.06280	242.06280		242.03342	242.03342			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future		240.65329	240.65329		240.62427	240.62427			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future		243.68762	243.68762		243.65844	243.65844			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		5.59034	104.17123		5.55795	104.21235		1.17	0.00	0.00	0	6,810.00
R2023	On 03/02/2022	Bond Future		5.87424	105.33377		5.83300	105.37601		1.15	0.00	0.00	0	11,361.00
R2023	On 05/05/2022	Bond Future		6.22710	102.66205		6.17232	102.70507		1.00	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future		6.82303	103.88665		6.74223	103.93082		0.78	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future		8.28223	101.30055		8.13570	101.34499		0.53	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		9.63746	93.01544		9.60485	93.18715		8.66	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	7.93	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.94	0.00	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.94	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.80	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.94	0.00	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.20	Call	2.76000	0.00276	8.02000	0.00802	2.760	8.11	0.01	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	2,073.67000	2.07367	1,911.77000	1.91177	2,073.670	8.15	0.98	0.00	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	1,556.10000	1.55610	1,411.16000	1.41116	1,556.100	8.35	0.94	0.00	0	9,100.00
R2030	On 04/11/2021	Bond Future	9.40	Call	52.33000	0.05233	92.00000	0.09200	52.330	8.46	0.11	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.90	Call	1,434.18000	1.43418	1,597.56000	1.59756	1,434.180	9.75	0.88	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	12.38	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	12.69	0.00	0.00	0	300.00
R2030	On 03/02/2022	Bond Future		9.86241	90.04959		9.82813	90.22380		9.05	0.00	84,196,366.65	935	80,565.00
R2030	On 03/02/2022	Bond Future	8.39	Call	38.88000	0.03888	42.22000	0.04222	38.880	8.34	0.03	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	164.55000	0.16455	177.37000	0.17737	164.550	8.31	0.09	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	3,295.68000	3.29568	3,160.54000	3.16054	3,295.680	8.74	0.73	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,081.40000	1.08140	1,139.68000	1.13968	1,081.400	8.94	0.38	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,902.11000	1.90211	1,801.18000	1.80118	1,902.110	9.07	0.53	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	362.90000	0.36290	332.52000	0.33252	362.900	10.34	0.14	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future		10.09457	91.10892		10.05858	91.28542		8.52	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	24.44000	0.02444	25.05000	0.02505	24.440	8.06	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	69.00000	0.06900	71.20000	0.07120	69.000	8.03	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	141.60000	0.14160	146.94000	0.14694	141.600	7.95	0.06	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	278.11000	0.27811	289.46000	0.28946	278.110	7.87	0.11	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	322.75000	0.32275	336.12000	0.33612	322.750	7.86	0.13	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	4,522.04000	4.52204	4,376.43000	4.37643	4,522.040	8.08	0.75	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,596.95000	2.59695	2,485.32000	2.48532	2,596.950	8.49	0.54	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	2,003.34000	2.00334	1,905.32000	1.90532	2,003.340	8.66	0.45	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	821.96000	0.82196	767.57000	0.76757	821.960	9.57	0.22	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future		10.34244	88.17570		10.30457	88.35463		8.67	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	
R2030	On 04/08/2022	Bond Future	8.30	Call	159.96000	0.15996	155.52000	0.15552	159.960	8.04	0.06	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	538.15000	0.53815	537.70000	0.53770	538.150	8.02	0.17	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,617.41000	1.61741	1,515.65000	1.51565	1,617.410	9.26	0.33	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.58422	89.31776	10.54445	89.49897		8.43	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			10.19211	88.61734	10.17950	88.69035		9.85	0.00	0.00	0	82,711.00
R2032	On 04/11/2021	Bond Future	9.33	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.86	0.00	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	9.83	Call	6.81000	0.00681	17.91000	0.01791	6.810	8.87	0.02	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	13.90	0.00	0.00	0	700.00
R2032	On 03/02/2022	Bond Future			10.41128	89.60627	10.39801	89.68073		9.96	0.00	2,957,006.91	33	107,558.00
R2032	On 03/02/2022	Bond Future	8.91	Call	26.47000	0.02647	24.16000	0.02416	26.470	8.78	0.02	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	58.65000	0.05865	54.81000	0.05481	58.650	8.68	0.04	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	231.67000	0.23167	273.00000	0.27300	231.670	8.63	0.12	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	239.99000	0.23999	282.18000	0.28218	239.990	8.65	0.12	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	275.37000	0.27537	321.00000	0.32100	275.370	8.71	0.14	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	4,619.48000	4.61948	4,595.01000	4.59501	4,619.480	8.79	0.84	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	3,957.47000	3.95747	3,944.39000	3.94439	3,957.470	9.01	0.79	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Put	3,564.46000	3.56446	3,557.37000	3.55737	3,564.460	9.15	0.75	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Call	632.13000	0.63213	699.50000	0.69950	632.130	9.15	0.26	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	2,645.10000	2.64510	2,641.52000	2.64152	2,645.100	9.52	0.63	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,986.41000	1.98641	1,983.15000	1.98315	1,986.410	9.80	0.52	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	1,716.76000	1.71676	1,717.15000	1.71715	1,716.760	9.91	0.47	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1,522.14000	1.52214	1,527.18000	1.52718	1,522.140	9.99	0.43	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	1,263.72000	1.26372	1,280.11000	1.28011	1,263.720	10.12	0.38	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	1,243.93000	1.24393	1,261.19000	1.26119	1,243.930	10.13	0.37	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	849.45000	0.84945	879.15000	0.87915	849.450	10.45	0.28	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	783.89000	0.78389	814.84000	0.81484	783.890	10.53	0.26	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	588.54000	0.58854	618.09000	0.61809	588.540	10.82	0.20	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.63341	86.51362	10.61952	86.58915		9.74	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	401.45000	0.40145	401.13000	0.40113	401.450	8.68	0.15	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,325.03000	1.32503	1,329.58000	1.32958	1,325.030	9.44	0.35	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	1,563.49000	1.56349	1,570.38000	1.57038	1,563.490	9.56	0.39	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,692.50000	1.69250	1,640.63000	1.64063	1,692.500	10.26	0.37	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	1,373.88000	1.37388	1,327.41000	1.32741	1,373.880	10.55	0.31	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.86261	87.52734	10.84806	87.60401		9.48	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	175.81000	0.17581	166.55000	0.16655	175.810	8.52	0.06	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	653.04000	0.65304	633.48000	0.63348	653.040	8.61	0.19	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,564.32000	1.56432	1,496.39000	1.49639	1,564.320	10.35	0.30	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			11.09632	84.51606	11.08109	84.59378		9.79	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			10.54175	89.90785	10.60928	89.47297		10.88	0.00	0.00	0	38,608.00

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	10.11	Call	2.63000	0.00263		1.72000	0.00172	2.630	9.91	0.01	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.12	Call	3.16000	0.00316		2.07000	0.00207	3.160	9.92	0.01	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	18.66000	0.01866		12.42000	0.01242	18.660	10.01	0.04	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.26	Call	28.75000	0.02875		19.10000	0.01910	28.750	10.06	0.06	0.00	0	150.00
R2035	On 04/11/2021	Bond Future	10.60	Put	351.85000	0.35185		582.93000	0.58293	351.850	11.29	0.38	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.62	Call	811.46000	0.81146		590.40000	0.59040	811.460	11.37	0.65	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	5.96000	0.00596		17.13000	0.01713	5.960	13.18	0.01	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.20	Put	1.54000	0.00154		5.21000	0.00521	1.540	13.46	0.00	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	11.75	Put	0.00000	0.00000		0.01000	0.00001	0.000	14.68	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	16.26	0.00	0.00	0	400.00
R2035	On 03/02/2022	Bond Future			10.75445	90.91122		10.82473	90.47207		11.03	0.00	0.00	0	97,331.00
R2035	On 03/02/2022	Bond Future	9.70	Call	133.16000	0.13316		103.38000	0.10338	133.160	9.53	0.07	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	288.34000	0.28834		232.61000	0.23261	288.340	9.78	0.13	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	504.67000	0.50467		419.12000	0.41912	504.670	10.08	0.20	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	735.01000	0.73501		622.38000	0.62238	735.010	10.31	0.26	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	772.63000	0.77263		655.91000	0.65591	772.630	10.35	0.27	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	3,591.23000	3.59123		3,896.93000	3.89693	3,591.230	10.48	0.69	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	956.90000	0.95690		821.31000	0.82131	956.900	10.49	0.31	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	2,530.63000	2.53063		2,777.62000	2.77762	2,530.630	10.87	0.56	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	2,393.81000	2.39381		2,632.10000	2.63210	2,393.810	10.91	0.54	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,366.15000	1.36615		1,524.71000	1.52471	1,366.150	11.39	0.36	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1,325.75000	1.32575		1,480.65000	1.48065	1,325.750	11.43	0.35	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1,211.21000	1.21121		1,355.49000	1.35549	1,211.210	11.53	0.33	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	934.56000	0.93456		1,051.43000	1.05143	934.560	11.83	0.27	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	866.56000	0.86656		975.98000	0.97598	866.560	11.93	0.25	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	791.30000	0.79130		892.19000	0.89219	791.300	12.05	0.23	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	471.19000	0.47119		533.99000	0.53399	471.190	12.71	0.15	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	370.84000	0.37084		421.14000	0.42114	370.840	12.96	0.12	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.96147	87.50242		11.03460	87.05835		10.85	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			11.17706	88.52637		11.25328	88.07699		10.53	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.84	Call	530.82000	0.53082		446.22000	0.44622	530.820	9.52	0.15	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,037.02000	5.03702		5,294.62000	5.29462	5,037.020	9.98	0.64	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,367.21000	3.36721		3,554.51000	3.55451	3,367.210	10.43	0.50	0.00	0	100.00
R2035	On 03/11/2022	Bond Future			11.39551	85.19733		11.47494	84.74251		10.90	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			10.75623	85.58474		10.82364	85.15004		11.42	0.00	587,111,316.40	6,860	65,331.00
R2037	On 04/11/2021	Bond Future	11.49	Call	4,555.49000	4.55549		4,122.52000	4.12252	4,555.490	14.44	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	16.61	0.00	0.00	0	600.00
R2037	On 03/02/2022	Bond Future			10.95873	82.28571		11.02880	81.84667		12.18	0.00	567,113,113.32	6,892	105,988.00
R2037	On 05/05/2022	Bond Future			11.16372	83.25386		11.23659	82.80989		11.42	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.37921	79.97404		11.45515	79.52479		11.70	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	590.09000	0.59009		498.05000	0.49805	590.090	10.61	0.16	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 04/08/2022	Bond Future	10.90	Put	4,827.29000	4.82729	5,076.74000	5.07674	4,827.290	11.10	0.63	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	3,118.08000	3.11808	3,294.55000	3.29455	3,118.080	11.63	0.47	0.00	0	50.00	
R2037	On 03/11/2022	Bond Future			11.58498	81.01455	11.66396	80.55989		11.51	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			10.86089	87.79974	10.93827	87.26436		11.87	0.00	431,008,923.66	4,909	36,183.00	
R2040	On 03/02/2022	Bond Future			11.05735	84.27517	11.13780	83.73441		12.69	0.00	373,170,452.76	4,428	75,590.00	
R2040	On 05/05/2022	Bond Future			11.25573	85.26675	11.33941	84.71987		11.89	0.00	0.00	0	8,498.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	204.90000	0.20490	161.36000	0.16136	204.900	10.67	0.07	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,022.76000	1.02276	876.11000	0.87611	1,022.760	11.01	0.26	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	473.80000	0.47380	520.76000	0.52076	473.800	15.14	0.10	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.46401	81.75994	11.55124	81.20648		12.19	0.00	0.00	0	0.00	
R2040	On 03/11/2022	Bond Future			11.66236	82.82410	11.75308	82.26399		11.98	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			10.87032	84.72258	10.96763	84.03704		12.38	0.00	953,383,192.74	11,253	18,206.00	
R2044	On 03/02/2022	Bond Future			11.05622	81.28883	11.15742	80.59613		13.23	0.00	914,743,203.99	11,253	52,776.00	
R2044	On 05/05/2022	Bond Future			11.24353	82.24528	11.34879	81.54470		12.39	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.43980	78.82837	11.54952	78.11934		12.71	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.62625	79.85434	11.74036	79.13664		12.49	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			10.82511	83.69249	10.92238	82.98758		12.75	0.00	0.00	0	92,471.00	
R2048	On 04/11/2021	Bond Future	10.20	Call	0.13000	0.00013	0.02000	0.00002	0.130	12.84	0.00	0.00	0	1,050.00	
R2048	On 04/11/2021	Bond Future	10.80	Call	433.26000	0.43326	225.35000	0.22535	433.260	12.13	0.45	0.00	0	1,050.00	
R2048	On 03/02/2022	Bond Future			11.00779	84.62647	11.10903	83.91423		12.91	0.00	0.00	0	177,339.00	
R2048	On 03/02/2022	Bond Future	10.00	Call	160.99000	0.16099	107.86000	0.10786	160.990	11.48	0.07	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	329.98000	0.32998	237.45000	0.23745	329.980	11.75	0.13	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	603.51000	0.60351	459.27000	0.45927	603.510	12.03	0.21	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.70	Call	1,262.27000	1.26227	1,020.60000	1.02060	1,262.270	12.49	0.35	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	1,868.74000	1.86874	1,554.48000	1.55448	1,868.740	12.77	0.46	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	2,219.69000	2.21969	1,869.04000	1.86904	2,219.690	12.91	0.51	0.00	0	100.00	
R2048	On 05/05/2022	Bond Future			11.18432	81.20688	11.28961	80.48653		12.75	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			11.36692	82.15648	11.47662	81.42731		12.38	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.55023	78.80862	11.66444	78.07058		12.85	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			10.51026	69.42118	10.57747	69.04409		12.08	0.00	0.00	0	14,598.00	
R209	On 04/11/2021	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0.00	0	1,445.00	
R209	On 04/11/2021	Bond Future	10.00	Put	2,961.73000	2.96173	3,338.66000	3.33866	2,961.730	10.94	1.00	0.00	0	3,100.00	
R209	On 04/11/2021	Bond Future	10.25	Put	1,518.86000	1.51886	1,885.31000	1.88531	1,518.860	11.15	0.93	0.00	0	4,250.00	
R209	On 04/11/2021	Bond Future	10.50	Put	458.65000	0.45865	711.17000	0.71117	458.650	12.08	0.52	0.00	0	150.00	



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 04/11/2021	Bond Future	12.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	17.20	0.00	0.00	0	4,000.00
R209	On 03/02/2022	Bond Future			10.69512	70.19587		10.76474	69.81505		12.28	0.00	0.00	0	22,060.00
R209	On 05/05/2022	Bond Future			10.88042	67.88013		10.95262	67.49501		12.06	0.00	135,760,260.00	2,000	5,396.00
R209	On 05/05/2022	Bond Future	9.75	Call	316.22000	0.31622		264.26000	0.26426	316.220	10.70	0.13	8,552,349.54	1,000	8,525.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,671.48000	2.67148		2,870.12000	2.87012	2,671.480	11.79	0.53	36,089,557.54	1,000	12,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	666.03000	0.66603		725.82000	0.72582	666.030	13.72	0.18	23,933,003.55	2,000	12,050.00
R209	On 04/08/2022	Bond Future			11.06930	68.67474		11.14422	68.28499		11.75	0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.25930	66.42492		11.33705	66.03044		12.13	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			211.99169	211.99169		211.97046	211.97046			0.00	0.00	0	1,253.00
R210	On 03/02/2022	Bond Future			214.41030	214.41030		214.39017	214.39017			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			214.13081	214.13081		214.11054	214.11054			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			216.81444	216.81444		216.79426	216.79426			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			216.63261	216.63261		216.61520	216.61520			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			175.92441	175.92441		175.91517	175.91517			0.00	0.00	0	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			9.97222	83.57759		9.94458	83.72324		9.59	0.00	0.00	0	7,073.00
R213	On 03/02/2022	Bond Future			10.19334	84.51027		10.16437	84.65809		9.63	0.00	0.00	0	16,644.00
R213	On 03/02/2022	Bond Future	8.63	Call	23.06000	0.02306		22.91000	0.02291	23.060	8.69	0.02	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	41.49000	0.04149		41.68000	0.04168	41.490	8.63	0.03	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	124.84000	0.12484		143.46000	0.14346	124.840	8.50	0.08	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	152.88000	0.15288		183.43000	0.18343	152.880	8.47	0.09	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	3,667.34000	3.66734		3,586.44000	3.58644	3,667.340	8.88	0.79	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	2,971.35000	2.97135		2,907.41000	2.90741	2,971.350	9.10	0.70	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	2,187.28000	2.18728		2,130.67000	2.13067	2,187.280	9.40	0.59	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,772.73000	1.77273		1,728.78000	1.72878	1,772.730	9.54	0.51	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,722.09000	1.72209		1,679.76000	1.67976	1,722.090	9.56	0.50	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	1,530.60000	1.53060		1,494.35000	1.49435	1,530.600	9.63	0.46	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	887.43000	0.88743		886.72000	0.88672	887.430	10.01	0.31	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	793.73000	0.79373		797.03000	0.79703	793.730	10.10	0.28	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.41037	81.97220		10.38010	82.12193		9.43	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.63797	82.93361		10.60628	83.08541		9.17	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.87182	80.47558		10.83866	80.62935		9.36	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	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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	10.88026	66.18402		10.94747	65.80031		12.93	0.00	661,840.20	10	4,531.00
R214	On 03/02/2022	Bond Future	11.06550	66.92264		11.13524	66.53505		13.13	0.00	0.00	0	18,846.00
R214	On 05/05/2022	Bond Future	11.24460	64.43007		11.31693	64.03810		12.95	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future	11.42960	65.18316		11.50473	64.78648		12.60	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.61535	62.75035		11.69334	62.34888		13.07	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
<b>Total for Derivatives :</b>											<b>4,857,958,689.28</b>	<b>54,134</b>	<b>1 680 253,00</b>
<b>Grand Total:</b>											<b>4,857,958,689.28</b>	<b>54,134</b>	<b>1 680 253,00</b>