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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/11/2021

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	51.0
AL37	On 04/11/2021	Index Future	784.83900		784.83900		785.50400	785.50400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	793.60400		793.60400		794.28200	794.28200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	803.00300		803.00300		803.69100	803.69100			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	812.60000		812.60000		813.29700	813.29700			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	822.80900		822.80900		823.51700	823.51700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	894.62400		894.62400		896.10200	896.10200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	904.61600		904.61600		906.11600	906.11600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	915.32900		915.32900		916.85000	916.85000			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	926.26900		926.26900		927.80900	927.80900			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	937.90600		937.90600		939.46700	939.46700			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	794.75000		794.75000		796.25900	796.25900			0.00	0.00	0	114.0

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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 03/02/2022	Index Future	803.62600		803.62600	805.15800	805.15800				0.00	0.00	0	190.0
ALBI	On 05/05/2022	Index Future	813.14300		813.14300	814.69500	814.69500				0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	822.86200		822.86200	824.43300	824.43300				0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	833.20000		833.20000	834.79300	834.79300				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 04/11/2021	Bond Future	11.49278		75.61959	11.47107	75.73271				0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.74560		76.48299	11.72264	76.59894				0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.99616		73.63010	11.97207	73.74812				0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	12.26041		74.48931	12.23520	74.60903				0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.52651		71.70497	12.50011	71.82653				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 04/11/2021	Bond Future	11.96753		74.05363	11.94509	74.18631				0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.19785		74.89911	12.17415	75.03490				0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.43438		71.54610	12.40949	71.68418				0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.67677		72.37941	12.65073	72.51933				0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.92205		69.08851	12.89473	69.23063				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 04/11/2021	GOVI	784.44600		784.44600	785.95300	785.95300				0.00	94,133,520.00	12	43.0
GOVI	On 03/02/2022	GOVI	793.20700		793.20700	794.73600	794.73600				0.00	47,592,420.00	6	1,054.0
GOVI	On 05/05/2022	GOVI	802.60100		802.60100	804.15000	804.15000				0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	812.19300		812.19300	813.76200	813.76200				0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	822.39700		822.39700	823.98700	823.98700				0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	153.68954		153.68954	153.66840	153.66840				0.00	61,475,816.00	400	735.0
I2025	On 03/02/2022	Bond Future	153.86099		153.86099	153.84268	153.84268				0.00	61,544,396.00	400	5,057.0
I2025	On 05/05/2022	Bond Future	155.72103		155.72103	155.70385	155.70385				0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	156.02785		156.02785	156.00992	156.00992				0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	158.00510		158.00510	157.98770	157.98770				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 04/11/2021	Bond Future	112.67397		112.67397	112.86451	112.86451				0.00	34,928,930.70	310	1,922.0

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
I2029	On 03/02/2022	Bond Future	113.96042		113.96042		114.15546	114.15546			0.00	47,863,376.40	420	2,806.0
I2029	On 05/05/2022	Bond Future	114.14089		114.14089		114.33896	114.33896			0.00	0.00	0	186.0
I2029	On 04/08/2022	Bond Future	115.54707		115.54707		115.74782	115.74782			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	115.78811		115.78811		115.99111	115.99111			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
I2033	On 04/11/2021	Bond Future	107.09200		107.09200		107.57724	107.57724			0.00	29,985,760.00	280	1,893.0
I2033	On 03/02/2022	Bond Future	108.31463		108.31463		108.80771	108.80771			0.00	30,328,096.40	280	7,393.0
I2033	On 05/05/2022	Bond Future	108.34574		108.34574		108.84553	108.84553			0.00	0.00	0	2,121.0
I2033	On 04/08/2022	Bond Future	109.68055		109.68055		110.18666	110.18666			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	109.76639		109.76639		110.27872	110.27872			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 04/11/2021	Bond Future	120.68743		120.68743		122.04301	122.04301			0.00	264,305,471.70	2,190	3,126.0
I2038	On 03/02/2022	Bond Future	120.28411		120.28411		121.65770	121.65770			0.00	283,990,783.71	2,361	5,273.0
I2038	On 05/05/2022	Bond Future	121.73833		121.73833		123.12960	123.12960			0.00	0.00	0	677.0
I2038	On 04/08/2022	Bond Future	121.42522		121.42522		122.83281	122.83281			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future	122.96422		122.96422		124.39027	124.39027			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 04/11/2021	Bond Future	108.41640		108.41640		108.00922	108.00922			0.00	0.00	0	7,194.0
I2046	On 03/02/2022	Bond Future	109.65420		109.65420		109.24477	109.24477			0.00	0.00	0	15,506.0
I2046	On 05/05/2022	Bond Future	109.09870		109.09870		108.68477	108.68477			0.00	0.00	0	171.0
I2046	On 04/08/2022	Bond Future	110.44277		110.44277		110.02412	110.02412			0.00	0.00	0	0.0
I2046	On 03/11/2022	Bond Future	109.92080		109.92080		109.49591	109.49591			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 04/11/2021	Bond Future	111.53730		111.53730		111.18552	111.18552			0.00	0.00	0	3,193.0
I2050	On 03/02/2022	Bond Future	110.82894		110.82894		110.47540	110.47540			0.00	0.00	0	8,281.0
I2050	On 05/05/2022	Bond Future	112.16885		112.16885		111.81189	111.81189			0.00	0.00	0	379.0
I2050	On 04/08/2022	Bond Future	111.53775		111.53775		111.17562	111.17562			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future	112.95136		112.95136		112.58545	112.58545			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 04/11/2021	Index Future	295.09300		295.09300		295.91200	295.91200			0.00	0.00	0	28.0
IGOV	On 03/02/2022	Index Future	298.46300		298.46300		299.29200	299.29200			0.00	0.00	0	487.0
IGOV	On 05/05/2022	Index Future	302.07000		302.07000		302.91100	302.91100			0.00	0.00	0	16.0
IGOV	On 04/08/2022	Index Future	305.75200		305.75200		306.60300	306.60300			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future	309.66400		309.66400		310.52700	310.52700			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.71500		96.28500		3.71500	96.28500			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.98500		96.01500		3.99500	96.00500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.07000		95.93000		4.09000	95.91000			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
JIBAR FUTURE	On	16/02/2022			Jibar Tradeable Future	4.38000	95.62000		4.40000	95.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.45500	95.54500		4.47500	95.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/04/2022			Jibar Tradeable Future	4.78000	95.22000		4.81000	95.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	5.17000	94.83000		5.20000	94.80000			0.00	0.00	0	72.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.64500	94.35500		5.69500	94.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.19000	93.81000		6.26000	93.74000			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.55000	93.45000		6.63000	93.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.95500	93.04500		7.04000	92.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	7.28500	92.71500		7.38500	92.61500			0.00	0.00	0	0.0
R186	On	04/11/2021			Bond Future	8.25778	113.22883		8.24106	113.30141		5.65	0.00	429,703,409.85	3,795	15,375.0
R186	On	04/11/2021	7.77	Put	Bond Future	2,142.55000	2.14255	2,069.97000	2.06997	2,142.550	0.000	5.53	1.00	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000	0.000	6.42	0.00	0.00	0	15,177.0
R186	On	03/02/2022			Bond Future	8.50394	109.21186		8.48551	109.28762		6.00	0.00	771,581,790.90	7,065	61,106.0
R186	On	05/05/2022			Bond Future	8.76093	110.50591		8.74093	110.58359		5.75	0.00	0.00	0	4,404.0
R186	On	05/05/2022	6.73	Call	Bond Future	49.11000	0.04911	34.39000	0.03439	49.110	0.000	5.38	0.03	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	152.01000	0.15201	114.54000	0.11454	152.010	0.000	5.26	0.08	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	221.05000	0.22105	171.64000	0.17164	221.050	0.000	5.21	0.11	0.00	0	3,600.0
R186	On	05/05/2022	7.88	Call	Bond Future	469.20000	0.46920	449.27000	0.44927	469.200	0.000	5.25	0.21	0.00	0	435.0
R186	On	05/05/2022	8.14	Call	Bond Future	763.54000	0.76354	734.96000	0.73496	763.540	0.000	5.44	0.29	0.00	0	454.0
R186	On	05/05/2022	8.35	Call	Bond Future	1,063.16000	1.06316	1,024.59000	1.02459	1,063.160	0.000	5.57	0.36	0.00	0	454.0
R186	On	05/05/2022	8.64	Put	Bond Future	2,030.11000	2.03011	1,910.64000	1.91064	2,030.110	0.000	5.71	0.53	0.00	0	4,035.0
R186	On	05/05/2022	8.94	Put	Bond Future	1,487.62000	1.48762	1,385.46000	1.38546	1,487.620	0.000	5.83	0.43	0.00	0	454.0
R186	On	05/05/2022	9.18	Put	Bond Future	1,149.14000	1.14914	1,064.95000	1.06495	1,149.140	0.000	5.95	0.36	0.00	0	454.0
R186	On	04/08/2022			Bond Future	9.04663	106.50531		9.02505	106.58432		5.87	0.00	0.00	0	0.0
R186	On	04/08/2022	6.96	Call	Bond Future	97.68000	0.09768	71.53000	0.07153	97.680	0.000	5.04	0.05	0.00	0	3,600.0
R186	On	04/08/2022	7.96	Call	Bond Future	555.17000	0.55517	518.56000	0.51856	555.170	0.000	5.20	0.21	0.00	0	3,600.0
R186	On	04/08/2022	9.78	Put	Bond Future	1,216.16000	1.21616	1,128.74000	1.12874	1,216.160	0.000	6.33	0.31	0.00	0	3,600.0
R186	On	03/11/2022			Bond Future	9.34040	107.88454		9.31699	107.96506		5.72	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	04/11/2021			Bond Future	326.83994	326.83994		327.41694	327.41694			0.00	0.00	0	1,189.0
R197	On	03/02/2022			Bond Future	322.33459	322.33459		322.92498	322.92498			0.00	0.00	0	1,097.0
R197	On	05/05/2022			Bond Future	326.23114	326.23114		326.83155	326.83155			0.00	0.00	0	237.0
R197	On	04/08/2022			Bond Future	321.88940	321.88940		322.49448	322.49448			0.00	0.00	0	0.0
R197	On	03/11/2022			Bond Future	325.96990	325.96990		326.58427	326.58427			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	04/11/2021			Bond Future	238.08289	238.08289		240.62051	240.62051			0.00	0.00	0	4,415.0

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R202	On 03/02/2022	Bond Future			236.42601		236.42601		238.99768	238.99768			0.00	0.00	0	7,843.0
R202	On 05/05/2022	Bond Future			239.28395		239.28395		241.88879	241.88879			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			237.79096		237.79096		240.42657	240.42657			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			240.80470		240.80470		243.47502	243.47502			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 04/11/2021	Bond Future			5.49289		104.29500		5.59237	104.16866		1.41	0.00	210,675,900.00	2,020	4,790.0
R2023	On 03/02/2022	Bond Future			5.75128		105.45980		5.87379	105.33423		1.33	0.00	373,327,692.00	3,540	13,381.0
R2023	On 05/05/2022	Bond Future			6.05313		102.79878		6.21359	102.67266		1.12	0.00	0.00	0	777.0
R2023	On 04/08/2022	Bond Future			6.60845		104.00403		6.84358	103.87542		0.85	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			7.87216		101.42501		8.29527	101.29660		0.60	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 04/11/2021	Bond Future			9.65251		92.93633		9.62496	93.08121		9.14	0.00	51,114,981.50	550	62,449.0
R2030	On 04/11/2021	Bond Future	8.27	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.35	0.00	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.37	0.00	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.37	0.00	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.37	0.00	0.00	0	560.0
R2030	On 04/11/2021	Bond Future	9.20	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.39	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	2,146.49000		2.14649	2,001.64000	2.00164	2,146.490	8.39	1.00	1.00	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,607.19000		1.60719	1,463.39000	1.46339	1,607.190	8.49	1.00	1.00	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.40	Call	0.08000		0.00008	4.51000	0.00451	0.080	8.55	0.00	0.00	0.00	0	560.0
R2030	On 04/11/2021	Bond Future	9.90	Call	1,288.57000		1.28857	1,436.87000	1.43687	1,288.570	9.51	1.00	1.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.39	0.00	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.71	0.00	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.87803		89.97035		9.84878	90.11880		9.52	0.00	187,138,328.00	2,080	85,727.0
R2030	On 03/02/2022	Bond Future	8.39	Call	44.19000		0.04419	35.81000	0.03581	44.190	8.83	0.03	0.03	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	177.28000		0.17728	157.65000	0.15765	177.280	8.79	0.10	0.10	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	3,390.27000		3.39027	3,217.16000	3.21716	3,390.270	9.22	0.73	0.73	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,091.90000		1.09190	1,074.95000	1.07495	1,091.900	9.42	0.38	0.38	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,985.28000		1.98528	1,830.67000	1.83067	1,985.280	9.54	0.54	0.54	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	395.27000		0.39527	330.96000	0.33096	395.270	10.81	0.15	0.15	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			10.10928		91.03691		10.07845	91.18792		9.05	0.00	0.00	0	14,728.0
R2030	On 05/05/2022	Bond Future	7.73	Call	32.45000		0.03245	23.57000	0.02357	32.450	8.54	0.02	0.02	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	86.16000		0.08616	67.45000	0.06745	86.160	8.52	0.04	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	171.01000		0.17101	139.69000	0.13969	171.010	8.47	0.07	0.07	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	324.54000		0.32454	276.49000	0.27649	324.540	8.41	0.12	0.12	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	373.91000		0.37391	321.38000	0.32138	373.910	8.40	0.14	0.14	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	4,665.61000		4.66561	4,444.99000	4.44499	4,665.610	8.63	0.74	0.74	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,742.00000		2.74200	2,530.99000	2.53099	2,742.000	9.02	0.54	0.54	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	2,139.45000		2.13945	1,943.96000	1.94396	2,139.450	9.18	0.46	0.46	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	912.33000		0.91233	785.01000	0.78501	912.330	10.08	0.23	0.23	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.36206		88.08318		10.32959	88.23636		9.00	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
R2030	On	04/08/2022	Bond Future	8.30	Call	174.83000	0.17483	158.28000	0.15828	174.830	8.33	0.06	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	9.05	Call	572.17000	0.57217	537.18000	0.53718	572.170	8.35	0.17	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	10.95	Put	1,719.40000	1.71940	1,578.98000	1.57898	1,719.400	9.60	0.34	0.00	0	800.0
R2030	On	03/11/2022	Bond Future			10.60349	89.23013	10.56932	89.38559		8.84	0.00	0.00	0	0.0
R2030	On	31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2032	On	04/11/2021	Bond Future			10.18242	88.67344	10.16466	88.77638		10.77	0.00	31,656,418.08	357	80,724.0
R2032	On	04/11/2021	Bond Future	9.33	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.68	0.00	0.00	0	700.0
R2032	On	04/11/2021	Bond Future	9.83	Call	0.00000	0.00000	0.06000	0.00006	0.000	9.77	0.00	0.00	0	700.0
R2032	On	04/11/2021	Bond Future	12.81	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.93	0.00	0.00	0	700.0
R2032	On	03/02/2022	Bond Future			10.40104	89.66372	10.38217	89.76974		10.50	0.00	32,009,948.04	357	109,441.0
R2032	On	03/02/2022	Bond Future	8.91	Call	32.87000	0.03287	25.66000	0.02566	32.870	9.26	0.02	0.00	0	198.0
R2032	On	03/02/2022	Bond Future	9.14	Call	71.13000	0.07113	57.94000	0.05794	71.130	9.17	0.04	0.00	0	97.0
R2032	On	03/02/2022	Bond Future	9.57	Call	266.30000	0.26630	234.78000	0.23478	266.300	9.16	0.13	0.00	0	1,050.0
R2032	On	03/02/2022	Bond Future	9.58	Call	275.29000	0.27529	243.30000	0.24330	275.290	9.17	0.13	0.00	0	400.0
R2032	On	03/02/2022	Bond Future	9.62	Call	313.76000	0.31376	279.54000	0.27954	313.760	9.24	0.15	0.00	0	210.0
R2032	On	03/02/2022	Bond Future	9.67	Put	4,604.25000	4.60425	4,461.43000	4.46143	4,604.250	9.32	0.83	0.00	0	1,050.0
R2032	On	03/02/2022	Bond Future	9.81	Put	3,953.06000	3.95306	3,803.98000	3.80398	3,953.060	9.55	0.77	0.00	0	198.0
R2032	On	03/02/2022	Bond Future	9.90	Call	691.93000	0.69193	645.92000	0.64592	691.930	9.70	0.27	0.00	0	900.0
R2032	On	03/02/2022	Bond Future	9.90	Put	3,566.81000	3.56681	3,414.78000	3.41478	3,566.810	9.70	0.73	0.00	0	900.0
R2032	On	03/02/2022	Bond Future	10.14	Put	2,659.43000	2.65943	2,508.71000	2.50871	2,659.430	10.07	0.62	0.00	0	97.0
R2032	On	03/02/2022	Bond Future	10.35	Put	2,006.43000	2.00643	1,864.87000	1.86487	2,006.430	10.34	0.51	0.00	0	400.0
R2032	On	03/02/2022	Bond Future	10.45	Put	1,738.95000	1.73895	1,603.06000	1.60306	1,738.950	10.45	0.47	0.00	0	198.0
R2032	On	03/02/2022	Bond Future	10.53	Put	1,545.32000	1.54532	1,414.94000	1.41494	1,545.320	10.53	0.43	0.00	0	210.0
R2032	On	03/02/2022	Bond Future	10.65	Put	1,286.95000	1.28695	1,166.43000	1.16643	1,286.950	10.66	0.38	0.00	0	1,050.0
R2032	On	03/02/2022	Bond Future	10.66	Put	1,267.03000	1.26703	1,147.48000	1.14748	1,267.030	10.67	0.37	0.00	0	97.0
R2032	On	03/02/2022	Bond Future	10.90	Put	871.18000	0.87118	772.12000	0.77212	871.180	10.98	0.28	0.00	0	900.0
R2032	On	03/02/2022	Bond Future	10.95	Put	805.12000	0.80512	710.30000	0.71030	805.120	11.06	0.26	0.00	0	400.0
R2032	On	03/02/2022	Bond Future	11.13	Put	607.41000	0.60741	527.36000	0.52736	607.410	11.35	0.21	0.00	0	210.0
R2032	On	05/05/2022	Bond Future			10.62127	86.57963	10.60142	86.68771		10.39	0.00	0.00	0	20,384.0
R2032	On	05/05/2022	Bond Future	9.58	Call	494.28000	0.49428	414.19000	0.41419	494.280	9.35	0.17	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.18	Call	1,467.58000	1.46758	1,363.23000	1.36323	1,467.580	10.09	0.36	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.29	Call	1,712.30000	1.71230	1,607.66000	1.60766	1,712.300	10.21	0.40	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	10.98	Put	1,781.90000	1.78190	1,603.45000	1.60345	1,781.900	10.89	0.37	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	11.18	Put	1,458.34000	1.45834	1,295.78000	1.29578	1,458.340	11.18	0.32	0.00	0	780.0
R2032	On	04/08/2022	Bond Future			10.85350	87.57533	10.83272	87.68495		9.93	0.00	0.00	0	0.0
R2032	On	04/08/2022	Bond Future	8.97	Call	209.94000	0.20994	180.06000	0.18006	209.940	8.91	0.07	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	9.72	Call	739.14000	0.73914	670.07000	0.67007	739.140	9.05	0.20	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	11.60	Put	1,642.94000	1.64294	1,498.43000	1.49843	1,642.940	10.79	0.30	0.00	0	800.0
R2032	On	03/11/2022	Bond Future			11.08567	84.57039	11.06386	84.68182		10.31	0.00	0.00	0	0.0
R2032	On	31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2035	On	04/11/2021	Bond Future			10.58738	89.61366	10.55444	89.82589		11.92	0.00	40,326,147.00	450	37,553.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/11/2021	Bond Future	10.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.94	0.00	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.95	0.00	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	0.00000	0.00000	0.14000	0.00014	0.000	11.09	0.00	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	0.00000	0.00000	0.43000	0.00043	0.000	11.15	0.00	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	191.85000	0.19185	174.89000	0.17489	191.850	12.30	0.44	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.08	Put	0.00000	0.00000	0.01000	0.00001	0.000	14.21	0.00	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.52	0.00	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.85	0.00	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.52	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.80188	90.61450	10.76725	90.83100		11.64	0.00	40,776,525.00	450	98,329.0
R2035	On 03/02/2022	Bond Future	9.70	Call	133.35000	0.13335	116.01000	0.11601	133.350	10.12	0.07	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	283.45000	0.28345	258.81000	0.25881	283.450	10.39	0.12	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	490.39000	0.49039	462.41000	0.46241	490.390	10.70	0.19	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	710.03000	0.71003	682.41000	0.68241	710.030	10.93	0.25	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	745.76000	0.74576	718.57000	0.71857	745.760	10.97	0.26	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	3,852.22000	3.85222	3,611.64000	3.61164	3,852.220	11.09	0.71	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	920.07000	0.92007	896.38000	0.89638	920.070	11.11	0.30	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,756.73000	2.75673	2,534.07000	2.53407	2,756.730	11.48	0.58	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,614.33000	2.61433	2,395.19000	2.39519	2,614.330	11.52	0.56	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,528.07000	1.52807	1,353.61000	1.35361	1,528.070	11.99	0.39	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,484.66000	1.48466	1,312.75000	1.31275	1,484.660	12.03	0.38	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,361.20000	1.36120	1,196.97000	1.19697	1,361.200	12.13	0.35	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,060.53000	1.06053	918.02000	0.91802	1,060.530	12.43	0.29	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	985.91000	0.98591	849.63000	0.84963	985.910	12.53	0.27	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	902.99000	0.90299	774.03000	0.77403	902.990	12.65	0.25	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	546.02000	0.54602	454.40000	0.45440	546.020	13.31	0.16	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	433.88000	0.43388	355.20000	0.35520	433.880	13.57	0.13	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			11.00954	87.21015	10.97336	87.42999		11.57	0.00	0.00	0	8,926.0
R2035	On 04/08/2022	Bond Future			11.23040	88.21153	11.19263	88.43429		11.04	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	324.51000	0.32451	291.00000	0.29100	324.510	9.93	0.09	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	552.63000	0.55263	505.69000	0.50569	552.630	9.99	0.15	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,538.61000	1.53861	1,476.39000	1.47639	1,538.610	10.37	0.32	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	5,358.09000	5.35809	5,076.04000	5.07604	5,358.090	10.48	0.65	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,652.24000	3.65224	3,389.90000	3.38990	3,652.240	10.94	0.51	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	1,531.25000	1.53125	1,358.34000	1.35834	1,531.250	12.13	0.26	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.45010	84.88437	11.41066	85.11031		11.50	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.79227	85.35191	10.76902	85.50200		12.54	0.00	29,531,760.86	346	64,831.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,321.97000	4.32197	4,472.06000	4.47206	4,321.970	15.59	1.00	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.93	0.00	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.99612	82.05100	10.97164	82.20456		12.88	0.00	28,389,646.00	346	112,587.0
R2037	On 05/05/2022	Bond Future			11.20140	83.02384	11.17581	83.17995		12.22	0.00	0.00	0	11,855.0

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
R2037	On 04/08/2022	Bond Future			11.42152	79.72327		11.39480	79.88150			12.29	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	628.67000	0.62867		562.96000	0.56296	628.670		11.17	0.16	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	5,111.30000	5.11130		4,864.40000	4.86440	5,111.300		11.69	0.63	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,369.43000	3.36943		3,138.33000	3.13833	3,369.430		12.22	0.48	0.00	0	50.0
R2037	On 03/11/2022	Bond Future			11.62805	80.76613		11.60017	80.92680			12.17	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 04/11/2021	Bond Future			10.89220	87.58247		10.86373	87.77999			13.03	0.00	63,935,203.10	730	36,183.0
R2040	On 03/02/2022	Bond Future			11.08982	84.05625		11.05993	84.25774			13.41	0.00	107,592,000.00	1,280	76,832.0
R2040	On 05/05/2022	Bond Future			11.28836	85.05282		11.25713	85.25755			12.71	0.00	0.00	0	8,498.0
R2040	On 05/05/2022	Bond Future	9.82	Call	246.28000	0.24628		194.73000	0.19473	246.280		11.48	0.08	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,104.35000	1.10435		997.03000	0.99703	1,104.350		11.86	0.27	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	566.70000	0.56670		457.15000	0.45715	566.700		15.96	0.12	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.50092	81.52502		11.46831	81.73251			12.80	0.00	0.00	0	0.0
R2040	On 03/11/2022	Bond Future			11.69985	82.59188		11.66586	82.80238			12.67	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 04/11/2021	Bond Future			10.90708	84.46248		10.86826	84.73720			13.60	0.00	80,239,356.00	950	18,156.0
R2044	On 03/02/2022	Bond Future			11.09438	81.02646		11.05372	81.30607			13.99	0.00	105,334,398.00	1,300	53,885.0
R2044	On 05/05/2022	Bond Future			11.28213	81.98717		11.23972	82.27084			13.26	0.00	0.00	0	5,735.0
R2044	On 04/08/2022	Bond Future			11.48277	78.54940		11.43852	78.83670			13.35	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.67009	79.57728		11.62400	79.86860			13.21	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 04/11/2021	Bond Future			10.85204	83.49626		10.81808	83.74385			14.02	0.00	99,026,564.36	1,186	90,875.0
R2048	On 04/11/2021	Bond Future	10.20	Call	0.00000	0.00000		0.00000	0.00000	0.000		13.58	0.00	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	104.37000	0.10437		238.75000	0.23875	104.370		14.29	0.27	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.03573	84.42880		11.00012	84.68088			13.68	0.00	100,132,556.80	1,186	179,095.0
R2048	On 03/02/2022	Bond Future	10.00	Call	175.15000	0.17515		150.56000	0.15056	175.150		12.27	0.08	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.20	Call	347.35000	0.34735		314.45000	0.31445	347.350		12.55	0.13	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.40	Call	620.20000	0.62020		583.48000	0.58348	620.200		12.82	0.21	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.70	Call	1,263.57000	1.26357		1,239.31000	1.23931	1,263.570		13.27	0.35	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.90	Call	1,851.82000	1.85182		1,847.65000	1.84765	1,851.820		13.55	0.45	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	2,192.05000	2.19205		2,200.69000	2.20069	2,192.050		13.68	0.50	0.00	0	100.0
R2048	On 05/05/2022	Bond Future			11.21232	81.01419		11.17517	81.27002			13.67	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			11.39874	81.94374		11.36000	82.20289			13.04	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.58253	78.59863		11.54213	78.86144			13.62	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
R209	On 04/11/2021	Bond Future			10.54207	69.24234		10.51824	69.37625			13.25	0.00	17,310,585.00	250	14,661.0
R209	On 04/11/2021	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		12.29	0.00	0.00	0	1,445.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,140.16000	3.14016		3,006.25000	3.00625	3,140.160		12.04	1.00	0.00	0	3,100.0

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	10.25	Put	1,667.22000	1.66722	1,534.03000	1.53403	1,667.220	12.38	1.00	0.00	0	4,250.0	
R209	On 04/11/2021	Bond Future	10.50	Put	333.00000	0.33300	302.43000	0.30243	333.000	13.25	0.69	0.00	0	150.0	
R209	On 04/11/2021	Bond Future	12.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.55	0.00	0.00	0	4,000.0	
R209	On 03/02/2022	Bond Future			10.72800	70.01564	10.70301	70.15255		12.97	0.00	0.00	0	22,156.0	
R209	On 05/05/2022	Bond Future			10.91337	67.70399	10.88734	67.84308		12.88	0.00	23,019,356.60	340	5,396.0	
R209	On 05/05/2022	Bond Future	9.75	Call	361.90000	0.36190	300.23000	0.30023	361.900	11.52	0.13	0.00	0	8,525.0	
R209	On 05/05/2022	Bond Future	10.75	Put	2,891.75000	2.89175	2,666.83000	2.66683	2,891.750	12.61	0.54	0.00	0	12,050.0	
R209	On 05/05/2022	Bond Future	12.00	Put	775.69000	0.77569	654.07000	0.65407	775.690	14.51	0.19	0.00	0	12,050.0	
R209	On 04/08/2022	Bond Future			11.10634	68.48164	11.07928	68.62263		12.33	0.00	0.00	0	0.0	
R209	On 03/11/2022	Bond Future			11.29686	66.23394	11.26871	66.37700		12.80	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 04/11/2021	Bond Future			211.15234	211.15234	211.08776	211.08776			0.00	12,669,140.40	60	1,193.0	
R210	On 03/02/2022	Bond Future			213.56321	213.56321	213.50219	213.50219			0.00	25,627,585.20	120	1,381.0	
R210	On 05/05/2022	Bond Future			213.29324	213.29324	213.23271	213.23271			0.00	0.00	0	104.0	
R210	On 04/08/2022	Bond Future			215.92099	215.92099	215.86026	215.86026			0.00	0.00	0	0.0	
R210	On 03/11/2022	Bond Future			215.74400	215.74400	215.68140	215.68140			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 04/11/2021	Bond Future			175.90231	175.90231	175.91428	175.91428			0.00	0.00	0	2,585.0	
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R213	On 04/11/2021	Bond Future			9.97745	83.55007	9.95977	83.64316		10.34	0.00	330,858,277.20	3,960	10,437.0	
R213	On 03/02/2022	Bond Future			10.19866	84.48316	10.17985	84.57906		10.15	0.00	304,139,376.00	3,600	20,720.0	
R213	On 03/02/2022	Bond Future	8.63	Call	27.92000	0.02792	20.95000	0.02095	27.920	9.20	0.02	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	49.11000	0.04911	38.36000	0.03836	49.110	9.14	0.03	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.15	Call	141.45000	0.14145	119.06000	0.11906	141.450	9.02	0.08	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	9.22	Call	171.82000	0.17182	146.58000	0.14658	171.820	9.00	0.10	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	3,725.87000	3.72587	3,589.79000	3.58979	3,725.870	9.41	0.78	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	3,033.74000	3.03374	2,894.37000	2.89437	3,033.740	9.64	0.70	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	2,247.45000	2.24745	2,113.83000	2.11383	2,247.450	9.92	0.59	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	1,831.32000	1.83132	1,703.21000	1.70321	1,831.320	10.06	0.51	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.17	Put	1,780.35000	1.78035	1,653.18000	1.65318	1,780.350	10.08	0.50	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	10.25	Put	1,587.31000	1.58731	1,464.30000	1.46430	1,587.310	10.15	0.47	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	932.14000	0.93214	834.70000	0.83470	932.140	10.52	0.31	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.67	Put	835.95000	0.83595	743.84000	0.74384	835.950	10.61	0.29	0.00	0	220.0	
R213	On 05/05/2022	Bond Future			10.41444	81.95210	10.39466	82.04987		10.06	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
R213	On 04/08/2022	Bond Future	10.64593	82.89553		10.62519	82.99478		9.60	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.87897	80.44247		10.85720	80.54333		9.87	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 04/11/2021	Bond Future	10.89706	66.08777		10.87321	66.22448		14.19	0.00	33,176,060.54	502	4,531.0
R214	On 03/02/2022	Bond Future	11.08285	66.82587		11.05783	66.96549		13.89	0.00	16,572,815.76	248	19,354.0
R214	On 05/05/2022	Bond Future	11.26154	64.33792		11.23547	64.47982		13.85	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future	11.44983	65.07596		11.42271	65.21974		13.24	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future	11.63554	62.64602		11.60731	62.79197		13.82	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
Total for Derivatives :											4,502,014,393.10	43,727	1 703 318.0
Grand Total:											4,502,014,393.10	43,727	1 703 318.0