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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2021

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	51.00
AL37	On 04/11/2021	Index Future		785.50400	785.50400		786.82100	786.82100			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		794.28200	794.28200		795.60700	795.60700			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		803.69100	803.69100		804.96100	804.96100			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		813.29700	813.29700		814.75300	814.75300			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		823.51700	823.51700		824.93800	824.93800			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		896.10200	896.10200		894.78400	894.78400			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		906.11600	906.11600		904.77500	904.77500			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		916.85000	916.85000		915.41200	915.41200			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		927.80900	927.80900		926.54700	926.54700			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		939.46700	939.46700		938.13000	938.13000			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		796.25900	796.25900		796.07600	796.07600			0.00	286,653,240.00	36	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	805.15800	805.15800		804.96500	804.96500			0.00	289,856,880.00	36	190.00
ALBI	On 05/05/2022	Index Future	814.69500	814.69500		814.42800	814.42800			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	824.43300	824.43300		824.33500	824.33500			0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	834.79300	834.79300		834.64100	834.64100			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	11.47107	75.73271		11.46381	75.77059			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.72264	76.59894		11.71550	76.63505			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.97207	73.74812		11.96612	73.77732			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.23520	74.60903		12.22566	74.65441			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.50011	71.82653		12.49129	71.86720			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	11.94509	74.18631		11.95261	74.14180			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.17415	75.03490		12.18239	74.98764			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.40949	71.68418		12.41942	71.62904			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.65073	72.51933		12.65819	72.47920			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.89473	69.23063		12.90354	69.18475			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	785.95300	785.95300		785.75000	785.75000			0.00	0.00	0	49.00
GOVI	On 03/02/2022	GOVI	794.73600	794.73600		794.52400	794.52400			0.00	7,947,360.00	1	1,048.00
GOVI	On 05/05/2022	GOVI	804.15000	804.15000		803.86400	803.86400			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	813.76200	813.76200		813.64300	813.64300			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	823.98700	823.98700		823.81400	823.81400			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	153.66840	153.66840		154.10547	154.10547			0.00	16,596,187.20	108	1,035.00
I2025	On 03/02/2022	Bond Future	153.84268	153.84268		154.28022	154.28022			0.00	16,922,694.80	110	4,707.00
I2025	On 05/05/2022	Bond Future	155.70385	155.70385		156.13148	156.13148			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	156.00992	156.00992		156.47560	156.47560			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	157.98770	157.98770		158.44828	158.44828			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	112.86451	112.86451		113.23516	113.23516			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	114.15546	114.15546		114.52706	114.52706			0.00	0.00	0	2,606.00
I2029	On 05/05/2022	Bond Future	114.33896	114.33896		114.70381	114.70381			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	115.74782	115.74782		116.14131	116.14131			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	115.99111	115.99111		116.38150	116.38150			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	107.57724	107.57724		107.89204	107.89204			0.00	0.00	0	2,113.00
I2033	On 03/02/2022	Bond Future	108.80771	108.80771		109.12300	109.12300			0.00	0.00	0	7,143.00
I2033	On 05/05/2022	Bond Future	108.84553	108.84553		109.15392	109.15392			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	110.18666	110.18666		110.52182	110.52182			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	110.27872	110.27872		110.61032	110.61032			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	122.04301	122.04301		122.02684	122.02684			0.00	8,909,139.73	73	3,196.00
I2038	On 03/02/2022	Bond Future	121.65770	121.65770		121.63774	121.63774			0.00	8,881,012.10	73	4,314.00
I2038	On 05/05/2022	Bond Future	123.12960	123.12960		123.09734	123.09734			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.83281	122.83281		122.82613	122.82613			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	124.39027	124.39027		124.37480	124.37480			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	108.00922	108.00922		108.72140	108.72140			0.00	254,901,759.20	2,360	7,194.00
I2046	On 03/02/2022	Bond Future	109.24477	109.24477		109.96186	109.96186			0.00	257,817,657.20	2,360	15,506.00
I2046	On 05/05/2022	Bond Future	108.68477	108.68477		109.39981	109.39981			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	110.02412	110.02412		110.77096	110.77096			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	109.49591	109.49591		110.24452	110.24452			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	111.18552	111.18552		111.78478	111.78478			0.00	306,204,922.08	2,754	3,193.00
I2050	On 03/02/2022	Bond Future	110.47540	110.47540		111.07844	111.07844			0.00	101,416,417.20	918	8,281.00
I2050	On 05/05/2022	Bond Future	111.81189	111.81189		112.41115	112.41115			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	111.17562	111.17562		111.80594	111.80594			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	112.58545	112.58545		113.21563	113.21563			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	295.91200	295.91200		296.41100	296.41100			0.00	2,959,120.00	1	28.00
IGOV	On 03/02/2022	Index Future	299.29200	299.29200		299.79400	299.79400			0.00	5,985,840.00	2	487.00
IGOV	On 05/05/2022	Index Future	302.91100	302.91100		303.39200	303.39200			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	306.60300	306.60300		307.15400	307.15400			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	310.52700	310.52700		311.06500	311.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.71500	96.28500		3.72500	96.27500			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.99500	96.00500		4.00500	95.99500			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	4.40000	95.60000	4.39000	95.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022		Jibar Tradeable Future	4.47500	95.52500	4.46500	95.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022		Jibar Tradeable Future	4.81000	95.19000	4.80000	95.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	5.20000	94.80000	5.16000	94.84000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022		Jibar Tradeable Future	5.69500	94.30500	5.63500	94.36500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022		Jibar Tradeable Future	6.26000	93.74000	6.19500	93.80500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023		Jibar Tradeable Future	6.63000	93.37000	6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future	7.04000	92.96000	6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	7.38500	92.61500	7.31500	92.68500			0.00	0.00	0	0.00
R186	On 04/11/2021		Bond Future	8.24106	113.30141	8.18861	113.52949		5.24	0.00	157,149,055.67	1,387	15,900.00
R186	On 04/11/2021	7.77	Put	2,069.97000	2.06997	1,843.61000	1.84361	2,069.970	5.11	1.00	0.00	0	15,177.00
R186	On 04/11/2021	8.77	Put	0.00000	0.00000	1.11000	0.00111	0.000	6.50	0.00	0.00	0	15,177.00
R186	On 03/02/2022		Bond Future	8.48551	109.28762	8.43029	109.51503		5.62	0.00	154,969,845.16	1,418	57,836.00
R186	On 05/05/2022		Bond Future	8.74093	110.58359	8.68457	110.80289		5.39	0.00	0.00	0	4,404.00
R186	On 05/05/2022	6.73	Call	34.39000	0.03439	42.61000	0.04261	34.390	5.02	0.02	0.00	0	3,600.00
R186	On 05/05/2022	7.28	Call	114.54000	0.11454	136.56000	0.13656	114.540	4.86	0.07	0.00	0	435.00
R186	On 05/05/2022	7.48	Call	171.64000	0.17164	201.93000	0.20193	171.640	4.80	0.10	0.00	0	3,600.00
R186	On 05/05/2022	7.88	Call	449.27000	0.44927	508.65000	0.50865	449.270	5.07	0.20	0.00	0	435.00
R186	On 05/05/2022	8.14	Call	734.96000	0.73496	816.42000	0.81642	734.960	5.23	0.29	0.00	0	454.00
R186	On 05/05/2022	8.35	Call	1,024.59000	1.02459	1,124.16000	1.12416	1,024.590	5.33	0.37	0.00	0	454.00
R186	On 05/05/2022	8.64	Put	1,910.64000	1.91064	1,815.35000	1.81535	1,910.640	5.44	0.53	0.00	0	4,035.00
R186	On 05/05/2022	8.94	Put	1,385.46000	1.38546	1,313.38000	1.31338	1,385.460	5.59	0.42	0.00	0	454.00
R186	On 05/05/2022	9.18	Put	1,064.95000	1.06495	1,008.83000	1.00883	1,064.950	5.74	0.35	0.00	0	454.00
R186	On 04/08/2022		Bond Future	9.02505	106.58432	8.95814	106.82977		5.53	0.00	0.00	0	0.00
R186	On 04/08/2022	6.96	Call	71.53000	0.07153	85.37000	0.08537	71.530	4.70	0.04	0.00	0	3,600.00
R186	On 04/08/2022	7.96	Call	518.56000	0.51856	580.47000	0.58047	518.560	4.99	0.20	0.00	0	3,600.00
R186	On 04/08/2022	9.78	Put	1,128.74000	1.12874	1,070.06000	1.07006	1,128.740	6.12	0.30	0.00	0	3,600.00
R186	On 03/11/2022		Bond Future	9.31699	107.96506	9.24720	108.20556		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	327.41694	327.41694	327.39789	327.39789			0.00	13,751,511.48	42	1,189.00
R197	On 03/02/2022		Bond Future	322.92498	322.92498	322.89620	322.89620			0.00	13,562,849.16	42	1,097.00
R197	On 05/05/2022		Bond Future	326.83155	326.83155	326.77065	326.77065			0.00	0.00	0	237.00
R197	On 04/08/2022		Bond Future	322.49448	322.49448	322.50129	322.50129			0.00	0.00	0	0.00
R197	On 03/11/2022		Bond Future	326.58427	326.58427	326.56834	326.56834			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	240.62051	240.62051	240.82033	240.82033			0.00	0.00	0	4,415.00

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R202	On 03/02/2022	Bond Future			238.99768	238.99768		239.19289	239.19289			0.00	0.00	0	7,843.00
R202	On 05/05/2022	Bond Future			241.88879	241.88879		242.06280	242.06280			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			240.42657	240.42657		240.65329	240.65329			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			243.47502	243.47502		243.68762	243.68762			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			5.59237	104.16866		5.59034	104.17123		1.17	0.00	0.00	0	6,810.00
R2023	On 03/02/2022	Bond Future			5.87379	105.33423		5.87424	105.33377		1.15	0.00	0.00	0	11,361.00
R2023	On 05/05/2022	Bond Future			6.21359	102.67266		6.22710	102.66205		1.00	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			6.84358	103.87542		6.82303	103.88665		0.78	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			8.29527	101.29660		8.28223	101.30055		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			9.62496	93.08121		9.63746	93.01544		8.66	0.00	297,487,547.16	3,196	62,931.00
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	0.00000	0.00000		2.76000	0.00276	0.000	8.11	0.00	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	2,001.64000	2.00164		2,073.67000	2.07367	2,001.640	8.15	1.00	0.00	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	1,463.39000	1.46339		1,556.10000	1.55610	1,463.390	8.35	0.99	0.00	0	9,100.00
R2030	On 04/11/2021	Bond Future	9.40	Call	4.51000	0.00451		52.33000	0.05233	4.510	8.46	0.02	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.90	Call	1,436.87000	1.43687		1,434.18000	1.43418	1,436.870	9.75	0.98	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			9.84878	90.11880		9.86241	90.04959		9.05	0.00	608,842,612.80	6,756	83,941.00
R2030	On 03/02/2022	Bond Future	8.39	Call	35.81000	0.03581		38.88000	0.03888	35.810	8.34	0.03	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	157.65000	0.15765		164.55000	0.16455	157.650	8.31	0.09	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	3,217.16000	3.21716		3,295.68000	3.29568	3,217.160	8.74	0.73	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,074.95000	1.07495		1,081.40000	1.08140	1,074.950	8.94	0.39	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,830.67000	1.83067		1,902.11000	1.90211	1,830.670	9.07	0.52	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	330.96000	0.33096		362.90000	0.36290	330.960	10.34	0.14	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			10.07845	91.18792		10.09457	91.10892		8.52	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	23.57000	0.02357		24.44000	0.02444	23.570	8.06	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	67.45000	0.06745		69.00000	0.06900	67.450	8.03	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	139.69000	0.13969		141.60000	0.14160	139.690	7.95	0.06	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	276.49000	0.27649		278.11000	0.27811	276.490	7.87	0.11	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	321.38000	0.32138		322.75000	0.32275	321.380	7.86	0.13	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	4,444.99000	4.44499		4,522.04000	4.52204	4,444.990	8.08	0.74	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,530.99000	2.53099		2,596.95000	2.59695	2,530.990	8.49	0.53	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,943.96000	1.94396		2,003.34000	2.00334	1,943.960	8.66	0.45	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	785.01000	0.78501		821.96000	0.82196	785.010	9.57	0.22	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.32959	88.23636		10.34244	88.17570		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	158.28000	0.15828	159.96000	0.15996	158.280	8.04	0.06	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	537.18000	0.53718	538.15000	0.53815	537.180	8.02	0.17	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,578.98000	1.57898	1,617.41000	1.61741	1,578.980	9.26	0.33	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.56932	89.38559	10.58422	89.31776		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			10.16466	88.77638	10.19211	88.61734		9.85	0.00	144,705,499.40	1,630	81,081.00
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	0.06000	0.00006	6.81000	0.00681	0.060	8.87	0.00	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			10.38217	89.76974	10.41128	89.60627		9.96	0.00	150,543,853.98	1,677	109,141.00
R2032	On 03/02/2022	Bond Future	8.91	Call	25.66000	0.02566	26.47000	0.02647	25.660	8.78	0.02	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	57.94000	0.05794	58.65000	0.05865	57.940	8.68	0.04	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	234.78000	0.23478	231.67000	0.23167	234.780	8.63	0.12	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	243.30000	0.24330	239.99000	0.23999	243.300	8.65	0.13	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	279.54000	0.27954	275.37000	0.27537	279.540	8.71	0.14	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	4,461.43000	4.46143	4,619.48000	4.61948	4,461.430	8.79	0.84	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	3,803.98000	3.80398	3,957.47000	3.95747	3,803.980	9.01	0.78	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	645.92000	0.64592	632.13000	0.63213	645.920	9.15	0.26	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	3,414.78000	3.41478	3,564.46000	3.56446	3,414.780	9.15	0.74	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	2,508.71000	2.50871	2,645.10000	2.64510	2,508.710	9.52	0.62	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,864.87000	1.86487	1,986.41000	1.98641	1,864.870	9.80	0.51	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	1,603.06000	1.60306	1,716.76000	1.71676	1,603.060	9.91	0.46	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1,414.94000	1.41494	1,522.14000	1.52214	1,414.940	9.99	0.42	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	1,166.43000	1.16643	1,263.72000	1.26372	1,166.430	10.12	0.36	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	1,147.48000	1.14748	1,243.93000	1.24393	1,147.480	10.13	0.36	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	772.12000	0.77212	849.45000	0.84945	772.120	10.45	0.26	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	710.30000	0.71030	783.89000	0.78389	710.300	10.53	0.24	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	527.36000	0.52736	588.54000	0.58854	527.360	10.82	0.19	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.60142	86.68771	10.63341	86.51362		9.74	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	414.19000	0.41419	401.45000	0.40145	414.190	8.68	0.15	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,363.23000	1.36323	1,325.03000	1.32503	1,363.230	9.44	0.36	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	1,607.66000	1.60766	1,563.49000	1.56349	1,607.660	9.56	0.40	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,603.45000	1.60345	1,692.50000	1.69250	1,603.450	10.26	0.36	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	1,295.78000	1.29578	1,373.88000	1.37388	1,295.780	10.55	0.30	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.83272	87.68495	10.86261	87.52734		9.48	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	180.06000	0.18006	175.81000	0.17581	180.060	8.52	0.07	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	670.07000	0.67007	653.04000	0.65304	670.070	8.61	0.19	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,498.43000	1.49843	1,564.32000	1.56432	1,498.430	10.35	0.29	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			11.06386	84.68182	11.09632	84.51606		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			10.55444	89.82589	10.54175	89.90785		10.88	0.00	88,478,501.65	985	38,003.00

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	0.00000	0.00000		2.63000	0.00263	0.000	9.91	0.00	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.12	Call	0.00000	0.00000		3.16000	0.00316	0.000	9.92	0.00	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	0.14000	0.00014		18.66000	0.01866	0.140	10.01	0.00	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.26	Call	0.43000	0.00043		28.75000	0.02875	0.430	10.06	0.00	0.00	0	150.00
R2035	On 04/11/2021	Bond Future	10.60	Put	174.89000	0.17489		351.85000	0.35185	174.890	11.29	0.35	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.62	Call	557.57000	0.55757		811.46000	0.81146	557.570	11.37	0.71	25,623,436.06	400	0.00
R2035	On 04/11/2021	Bond Future	11.08	Put	0.01000	0.00001		5.96000	0.00596	0.010	13.18	0.00	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.20	Put	0.00000	0.00000		1.54000	0.00154	0.000	13.46	0.00	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	11.75	Put	0.00000	0.00000		0.00000	0.00000	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			10.76725	90.83100		10.75445	90.91122		11.03	0.00	98,824,128.00	1,088	97,879.00
R2035	On 03/02/2022	Bond Future	9.70	Call	116.01000	0.11601		133.16000	0.13316	116.010	9.53	0.06	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	258.81000	0.25881		288.34000	0.28834	258.810	9.78	0.12	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	462.41000	0.46241		504.67000	0.50467	462.410	10.08	0.19	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	682.41000	0.68241		735.01000	0.73501	682.410	10.31	0.25	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	718.57000	0.71857		772.63000	0.77263	718.570	10.35	0.26	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	3,611.64000	3.61164		3,591.23000	3.59123	3,611.640	10.48	0.70	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	896.38000	0.89638		956.90000	0.95690	896.380	10.49	0.30	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	2,534.07000	2.53407		2,530.63000	2.53063	2,534.070	10.87	0.57	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	2,395.19000	2.39519		2,393.81000	2.39381	2,395.190	10.91	0.55	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,353.61000	1.35361		1,366.15000	1.36615	1,353.610	11.39	0.37	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1,312.75000	1.31275		1,325.75000	1.32575	1,312.750	11.43	0.36	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1,196.97000	1.19697		1,211.21000	1.21121	1,196.970	11.53	0.33	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	918.02000	0.91802		934.56000	0.93456	918.020	11.83	0.27	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	849.63000	0.84963		866.56000	0.86656	849.630	11.93	0.25	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	774.03000	0.77403		791.30000	0.79130	774.030	12.05	0.23	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	454.40000	0.45440		471.19000	0.47119	454.400	12.71	0.15	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	355.20000	0.35520		370.84000	0.37084	355.200	12.96	0.12	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.97336	87.42999		10.96147	87.50242		10.85	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			11.19263	88.43429		11.17706	88.52637		10.53	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	291.00000	0.29100		0.00000	0.00000	291.000	9.49	0.09	3,153,782.32	400	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	505.69000	0.50569		530.82000	0.53082	505.690	9.52	0.14	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,476.39000	1.47639		0.00000	0.00000	1,476.390	9.86	0.32	11,165,907.80	400	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,076.04000	5.07604		5,037.02000	5.03702	5,076.040	9.98	0.65	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,389.90000	3.38990		3,367.21000	3.36721	3,389.900	10.43	0.50	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	1,358.34000	1.35834		0.00000	0.00000	1,358.340	11.63	0.24	8,636,242.38	400	400.00
R2035	On 03/11/2022	Bond Future			11.41066	85.11031		11.39551	85.19733		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			10.76902	85.50200		10.75623	85.58474		11.42	0.00	620,146,006.00	7,253	64,831.00
R2037	On 04/11/2021	Bond Future	11.49	Call	4,472.06000	4.47206		4,555.49000	4.55549	4,472.060	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			10.97164	82.20456		10.95873	82.28571		12.18	0.00	905,812,046.64	11,019	112,241.00

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 05/05/2022	Bond Future			11.17581	83.17995		11.16372	83.25386		11.42	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.39480	79.88150		11.37921	79.97404		11.70	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	562.96000	0.56296		590.09000	0.59009	562.960	10.61	0.15	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,864.40000	4.86440		4,827.29000	4.82729	4,864.400	11.10	0.63	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	3,138.33000	3.13833		3,118.08000	3.11808	3,138.330	11.63	0.47	0.00	0	50.00
R2037	On 03/11/2022	Bond Future			11.60017	80.92680		11.58498	81.01455		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			10.86373	87.77999		10.86089	87.79974		11.87	0.00	24,227,277.24	276	36,183.00
R2040	On 03/02/2022	Bond Future			11.05993	84.25774		11.05735	84.27517		12.69	0.00	24,434,744.60	290	75,852.00
R2040	On 05/05/2022	Bond Future			11.25713	85.25755		11.25573	85.26675		11.89	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	Bond Future	9.82	Call	194.73000	0.19473		204.90000	0.20490	194.730	10.67	0.07	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	997.03000	0.99703		1,022.76000	1.02276	997.030	11.01	0.26	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	457.15000	0.45715		473.80000	0.47380	457.150	15.14	0.10	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.46831	81.73251		11.46401	81.75994		12.19	0.00	0.00	0	0.00
R2040	On 03/11/2022	Bond Future			11.66586	82.80238		11.66236	82.82410		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			10.86826	84.73720		10.87032	84.72258		12.38	0.00	13,727,426.40	162	18,206.00
R2044	On 03/02/2022	Bond Future			11.05372	81.30607		11.05622	81.28883		13.23	0.00	16,992,968.63	209	52,985.00
R2044	On 05/05/2022	Bond Future			11.23972	82.27084		11.24353	82.24528		12.39	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.43852	78.83670		11.43980	78.82837		12.71	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.62400	79.86860		11.62625	79.85434		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			10.81808	83.74385		10.82511	83.69249		12.75	0.00	34,334,978.50	410	92,061.00
R2048	On 04/11/2021	Bond Future	10.20	Call	0.00000	0.00000		0.13000	0.00013	0.000	12.84	0.00	0.00	0	1,050.00
R2048	On 04/11/2021	Bond Future	10.80	Call	238.75000	0.23875		433.26000	0.43326	238.750	12.13	0.43	0.00	0	1,050.00
R2048	On 03/02/2022	Bond Future			11.00012	84.68088		11.00779	84.62647		12.91	0.00	48,268,101.60	570	177,909.00
R2048	On 03/02/2022	Bond Future	10.00	Call	150.56000	0.15056		160.99000	0.16099	150.560	11.48	0.07	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.20	Call	314.45000	0.31445		329.98000	0.32998	314.450	11.75	0.13	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.40	Call	583.48000	0.58348		603.51000	0.60351	583.480	12.03	0.21	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.70	Call	1,239.31000	1.23931		1,262.27000	1.26227	1,239.310	12.49	0.36	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.90	Call	1,847.65000	1.84765		1,868.74000	1.86874	1,847.650	12.77	0.46	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	2,200.69000	2.20069		2,219.69000	2.21969	2,200.690	12.91	0.51	0.00	0	100.00
R2048	On 05/05/2022	Bond Future			11.17517	81.27002		11.18432	81.20688		12.75	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.36000	82.20289		11.36692	82.15648		12.38	0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.54213	78.86144		11.55023	78.80862		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			10.51824	69.37625		10.51026	69.42118		12.08	0.00	28,929,896.25	417	14,491.00
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

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	10.00	Put	3,006.25000	3.00625	2,961.73000	2.96173	3,006.250	10.94	1.00	0.00	0	3,100.00	
R209	On 04/11/2021	Bond Future	10.25	Put	1,534.03000	1.53403	1,518.86000	1.51886	1,534.030	11.15	1.00	0.00	0	4,250.00	
R209	On 04/11/2021	Bond Future	10.50	Put	302.43000	0.30243	458.65000	0.45865	302.430	12.08	0.56	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	17.20	0.00	0.00	0	4,000.00	
R209	On 03/02/2022	Bond Future			10.70301	70.15255	10.69512	70.19587		12.28	0.00	15,784,323.75	225	22,156.00	
R209	On 05/05/2022	Bond Future			10.88734	67.84308	10.88042	67.88013		12.06	0.00	21,031,354.80	310	5,396.00	
R209	On 05/05/2022	Bond Future	9.75	Call	300.23000	0.30023	316.22000	0.31622	300.230	10.70	0.12	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.75	Put	2,666.83000	2.66683	2,671.48000	2.67148	2,666.830	11.79	0.54	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	654.07000	0.65407	666.03000	0.66603	654.070	13.72	0.18	0.00	0	12,050.00	
R209	On 04/08/2022	Bond Future			11.07928	68.62263	11.06930	68.67474		11.75	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			11.26871	66.37700	11.25930	66.42492		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			211.08776	211.08776	211.99169	211.99169			0.00	0.00	0	1,253.00	
R210	On 03/02/2022	Bond Future			213.50219	213.50219	214.41030	214.41030			0.00	0.00	0	1,381.00	
R210	On 05/05/2022	Bond Future			213.23271	213.23271	214.13081	214.13081			0.00	0.00	0	104.00	
R210	On 04/08/2022	Bond Future			215.86026	215.86026	216.81444	216.81444			0.00	0.00	0	0.00	
R210	On 03/11/2022	Bond Future			215.68140	215.68140	216.63261	216.63261			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			175.91428	175.91428	175.92441	175.92441			0.00	10,554,856.80	60	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			9.95977	83.64316	9.97222	83.57759		9.59	0.00	19,739,785.76	236	6,837.00	
R213	On 03/02/2022	Bond Future			10.17985	84.57906	10.19334	84.51027		9.63	0.00	19,960,658.16	236	16,880.00	
R213	On 03/02/2022	Bond Future	8.63	Call	20.95000	0.02095	23.06000	0.02306	20.950	8.69	0.02	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	8.80	Call	38.36000	0.03836	41.49000	0.04149	38.360	8.63	0.03	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	9.15	Call	119.06000	0.11906	124.84000	0.12484	119.060	8.50	0.07	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	9.22	Call	146.58000	0.14658	152.88000	0.15288	146.580	8.47	0.09	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	9.58	Put	3,589.79000	3.58979	3,667.34000	3.66734	3,589.790	8.88	0.79	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	9.76	Put	2,894.37000	2.89437	2,971.35000	2.97135	2,894.370	9.10	0.70	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.00	Put	2,113.83000	2.11383	2,187.28000	2.18728	2,113.830	9.40	0.58	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.15	Put	1,703.21000	1.70321	1,772.73000	1.77273	1,703.210	9.54	0.51	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	10.17	Put	1,653.18000	1.65318	1,722.09000	1.72209	1,653.180	9.56	0.50	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	10.25	Put	1,464.30000	1.46430	1,530.60000	1.53060	1,464.300	9.63	0.46	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.60	Put	834.70000	0.83470	887.43000	0.88743	834.700	10.01	0.30	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.67	Put	743.84000	0.74384	793.73000	0.79373	743.840	10.10	0.27	0.00	0	220.00	

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 05/05/2022	Bond Future	10.39466	82.04987		10.41037	81.97220		9.43	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future	10.62519	82.99478		10.63797	82.93361		9.17	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.85720	80.54333		10.87182	80.47558		9.36	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
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	10.87321	66.22448		10.88026	66.18402		12.93	0.00	0.00	0	4,531.00
R214	On 03/02/2022	Bond Future	11.05783	66.96549		11.06550	66.92264		13.13	0.00	0.00	0	18,846.00
R214	On 05/05/2022	Bond Future	11.23547	64.47982		11.24460	64.43007		12.95	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future	11.42271	65.21974		11.42960	65.18316		12.60	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.60731	62.79197		11.61535	62.75035		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
Total for Derivatives :											5,145,891,427.66	50,326	1 688 233.00
Grand Total:											5,145,891,427.66	50,326	1 688 233.00