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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2022

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														
AL37	On	03/02/2022	Index Future	819.99300	819.99300		819.15000	819.15000			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	830.20200	830.20200		829.35600	829.35600			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	840.78600	840.78600		839.93000	839.93000			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	852.68600	852.68600		851.82100	851.82100			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	864.78000	864.78000		863.90500	863.90500			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	941.78500	941.78500		940.55400	940.55400			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	953.50900	953.50900		952.27300	952.27300			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	965.66600	965.66600		964.41500	964.41500			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	979.33200	979.33200		978.06800	978.06800			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	993.22300	993.22300		991.94300	991.94300			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	839.34400	839.34400		837.21300	837.21300			0.00	0.00	0	89.0
ALBI	On	05/05/2022	Index Future	849.79300	849.79300		847.64500	847.64500			0.00	0.00	0	128.0
ALBI	On	04/08/2022	Index Future	860.62800	860.62800		858.45200	858.45200			0.00	0.00	0	90.0

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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	Options Inter
ALBI	On 03/11/2022	Index Future		872.80800	872.80800		870.60500	870.60500			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future		885.18700	885.18700		882.95600	882.95600			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 03/02/2022	Bond Future		11.04251	80.15223		11.09514	79.86889			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.25424	77.39076		11.30858	77.10629			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future		11.47376	78.40721		11.53038	78.11917			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future		11.68126	75.74485		11.74002	75.45386			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		11.90677	76.83839		11.96802	76.54362			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 03/02/2022	Bond Future		11.46724	79.28867		11.52908	78.90027			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		11.66394	76.03664		11.72798	75.64570			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future		11.86239	77.03541		11.92906	76.63954			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future		12.05064	73.87572		12.11989	73.47530			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.24713	74.94320		12.31920	74.53743			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 03/02/2022	GOVI		828.07700	828.07700		826.05100	826.05100			0.00	0.00	0	37.0
GOVI	On 05/05/2022	GOVI		838.38700	838.38700		836.34400	836.34400			0.00	0.00	0	986.0
GOVI	On 04/08/2022	GOVI		849.07500	849.07500		847.00700	847.00700			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI		861.09200	861.09200		858.99800	858.99800			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		873.30600	873.30600		871.18400	871.18400			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.94456	155.94456		155.79992	155.79992			0.00	0.00	0	1,790.0
I2025	On 05/05/2022	Bond Future		157.92488	157.92488		157.78313	157.78313			0.00	0.00	0	5,456.0
I2025	On 04/08/2022	Bond Future		158.38175	158.38175		158.23865	158.23865			0.00	153,471,915.75	969	1,130.0
I2025	On 03/11/2022	Bond Future		160.63975	160.63975		160.49675	160.49675			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		161.30076	161.30076		161.15684	161.15684			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 03/02/2022	Bond Future		114.61856	114.61856		114.38275	114.38275			0.00	0.00	0	1,952.0
I2029	On 05/05/2022	Bond Future		114.86805	114.86805		114.63270	114.63270			0.00	0.00	0	2,746.0
I2029	On 04/08/2022	Bond Future		116.37664	116.37664		116.13843	116.13843			0.00	0.00	0	1,844.0

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 03/11/2022	Bond Future	116.80740		116.80740		116.56758	116.56758			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	118.49161		118.49161		118.24897	118.24897			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 03/02/2022	Bond Future	112.28990		112.28990		111.92634	111.92634			0.00	0.00	0	2,527.0
I2033	On 05/05/2022	Bond Future	112.43195		112.43195		112.06717	112.06717			0.00	0.00	0	2,371.0
I2033	On 04/08/2022	Bond Future	113.90844		113.90844		113.53915	113.53915			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.22247		114.22247		113.84954	113.84954			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	115.86936		115.86936		115.49171	115.49171			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 03/02/2022	Bond Future	127.68730		127.68730		126.80812	126.80812			0.00	0.00	0	2,575.0
I2038	On 05/05/2022	Bond Future	129.30884		129.30884		128.42226	128.42226			0.00	0.00	0	4,174.0
I2038	On 04/08/2022	Bond Future	129.18785		129.18785		128.29006	128.29006			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future	131.02991		131.02991		130.12125	130.12125			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future	131.05743		131.05743		130.13646	130.13646			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 03/02/2022	Bond Future	117.60639		117.60639		117.15777	117.15777			0.00	0.00	0	7,516.0
I2046	On 05/05/2022	Bond Future	117.20482		117.20482		116.75411	116.75411			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future	118.74398		118.74398		118.28768	118.28768			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future	118.50724		118.50724		118.04629	118.04629			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future	120.21633		120.21633		119.74946	119.74946			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 03/02/2022	Bond Future	119.75194		119.75194		118.68595	118.68595			0.00	0.00	0	5,054.0
I2050	On 05/05/2022	Bond Future	121.27264		121.27264		120.19675	120.19675			0.00	0.00	0	8,572.0
I2050	On 04/08/2022	Bond Future	120.84385		120.84385		119.75415	119.75415			0.00	0.00	0	1,194.0
I2050	On 03/11/2022	Bond Future	122.56700		122.56700		121.46357	121.46357			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future	122.26615		122.26615		121.14778	121.14778			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 03/02/2022	Index Future	308.81400		308.81400		307.80000	307.80000			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	312.73500		312.73500		311.71200	311.71200			0.00	0.00	0	498.0
IGOV	On 04/08/2022	Index Future	316.79800		316.79800		315.76200	315.76200			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future	321.35700		321.35700		320.30700	320.30700			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future	325.98800		325.98800		324.92400	324.92400			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.13500		95.86500		4.13500	95.86500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.17500		95.82500		4.18500	95.81500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.46000		95.54000		4.45000	95.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.50000		95.50000		4.50000	95.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.80000		95.20000		4.79500	95.20500			0.00	0.00	0	72.0

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	20/07/2022			Jibar Tradeable Future	4.86000	95.14000		4.86000	95.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.20500	94.79500		5.21000	94.79000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.73000	94.27000		5.75000	94.25000			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.04000	93.96000		6.13000	93.87000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.30000	93.70000		6.30500	93.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.52500	93.47500		6.51500	93.48500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	6.61500	93.38500		6.73000	93.27000			0.00	0.00	0	0.0
R186	On	03/02/2022			Bond Future	7.61712	112.93439		7.64854	112.79978		5.24	0.00	0.00	0	12,548.0
R186	On	05/05/2022			Bond Future	7.79493	114.34038		7.82769	114.20754		5.19	0.00	0.00	0	73,948.0
R186	On	05/05/2022	6.73	Call	Bond Future	65.55000	0.06555		66.41000	0.06641	65.550	4.75	0.06	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	392.18000	0.39218		342.46000	0.34246	392.180	4.99	0.24	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	639.49000	0.63949		572.72000	0.57272	639.490	5.09	0.34	0.00	0	3,600.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,377.64000	1.37764		1,285.74000	1.28574	1,377.640	5.24	0.55	0.00	0	435.0
R186	On	05/05/2022	8.14	Call	Bond Future	2,037.98000	2.03798		1,924.95000	1.92495	2,037.980	5.36	0.68	0.00	0	454.0
R186	On	05/05/2022	8.35	Call	Bond Future	2,659.70000	2.65970		2,533.37000	2.53337	2,659.700	5.49	0.77	0.00	0	454.0
R186	On	05/05/2022	8.64	Put	Bond Future	244.20000	0.24420		242.79000	0.24279	244.200	5.68	0.14	0.00	0	4,035.0
R186	On	05/05/2022	8.94	Put	Bond Future	128.92000	0.12892		126.34000	0.12634	128.920	5.87	0.08	0.00	0	454.0
R186	On	05/05/2022	9.18	Put	Bond Future	75.52000	0.07552		73.25000	0.07325	75.520	6.02	0.05	0.00	0	454.0
R186	On	04/08/2022			Bond Future	7.98546	110.52732		8.02056	110.39303		5.23	0.00	0.00	0	0.0
R186	On	04/08/2022	6.96	Call	Bond Future	224.24000	0.22424		225.87000	0.22587	224.240	4.43	0.13	0.00	0	3,600.0
R186	On	04/08/2022	7.96	Call	Bond Future	1,579.29000	1.57929		1,472.44000	1.47244	1,579.290	5.21	0.50	0.00	0	3,600.0
R186	On	04/08/2022	9.78	Put	Bond Future	176.93000	0.17693		175.30000	0.17530	176.930	6.25	0.08	0.00	0	3,600.0
R186	On	03/11/2022			Bond Future	8.15001	112.07966		8.18729	111.94510		4.98	0.00	0.00	0	0.0
R186	On	02/02/2023			Bond Future	8.33975	108.38295		8.37982	108.24714		5.06	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	03/02/2022			Bond Future	321.90420	321.90420		321.70127	321.70127			0.00	0.00	0	981.0
R197	On	05/05/2022			Bond Future	325.99194	325.99194		325.79629	325.79629			0.00	16,299,597.00	50	807.0
R197	On	04/08/2022			Bond Future	321.86870	321.86870		321.67149	321.67149			0.00	0.00	0	0.0
R197	On	03/11/2022			Bond Future	326.45945	326.45945		326.26392	326.26392			0.00	0.00	0	0.0
R197	On	02/02/2023			Bond Future	322.57409	322.57409		322.37869	322.37869			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	03/02/2022			Bond Future	244.28836	244.28836		243.45716	243.45716			0.00	0.00	0	6,620.0
R202	On	05/05/2022			Bond Future	247.39060	247.39060		246.55614	246.55614			0.00	0.00	0	6,392.0
R202	On	04/08/2022			Bond Future	246.17549	246.17549		245.33074	245.33074			0.00	0.00	0	91.0
R202	On	03/11/2022			Bond Future	249.68544	249.68544		248.83210	248.83210			0.00	0.00	0	0.0
R202	On	02/02/2023			Bond Future	248.72141	248.72141		247.85766	247.85766			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
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.36694		105.85526		5.35762	105.86488		1.18	0.00	0.00	0	12,368.0
R2023	On 05/05/2022	Bond Future			5.48457		103.24775		5.46815	103.26076		1.02	0.00	0.00	0	15,389.0
R2023	On 04/08/2022	Bond Future			5.66758		104.55354		5.64280	104.56711		0.71	0.00	0.00	0	2,360.0
R2023	On 03/11/2022	Bond Future			5.51308		102.14700		5.46413	102.16209		0.41	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 03/02/2022	Bond Future			9.24219		93.26948		9.26880	93.12833		8.69	0.00	0.00	0	45,756.0
R2030	On 03/02/2022	Bond Future	8.39	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.95	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.11	0.00	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	78.89000		0.07889		98.46000	0.09846	78.890	8.60	0.30	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	19.13000		0.01913		88.28000	0.08828	19.130	8.91	0.09	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,875.26000		1.87526		1,734.90000	1.73490	1,875.260	9.51	1.00	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	0.00000		0.00000		0.01000	0.00001	0.000	9.97	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,902.41000		2.90241		2,761.26000	2.76126	2,902.410	10.01	1.00	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.20	0.00	0.00	0	8,000.0
R2030	On 03/02/2022	Bond Future	10.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.91	0.00	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.43212		94.43065		9.45943	94.29062		8.57	0.00	26,346,151.35	279	71,184.0
R2030	On 05/05/2022	Bond Future	7.73	Call	14.72000		0.01472		13.79000	0.01379	14.720	8.12	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	59.91000		0.05991		56.21000	0.05621	59.910	7.98	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	161.35000		0.16135		151.85000	0.15185	161.350	7.86	0.09	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	437.74000		0.43774		415.26000	0.41526	437.740	8.08	0.21	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	536.63000		0.53663		510.05000	0.51005	536.630	8.14	0.24	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	963.00000		0.96300		920.82000	0.92082	963.000	8.33	0.36	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,826.39000		1.82639		1,910.66000	1.91066	1,826.390	8.47	0.53	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,234.42000		1.23442		1,301.21000	1.30121	1,234.420	8.64	0.41	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.65	Put	1,136.35000		1.13635		1,199.73000	1.19973	1,136.350	8.68	0.38	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	681.21000		0.68121		725.90000	0.72590	681.210	8.97	0.26	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	439.07000		0.43907		471.34000	0.47134	439.070	9.27	0.18	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	91.72000		0.09172		101.09000	0.10109	91.720	10.28	0.04	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.63521		91.64198		9.66384	91.50037		8.52	0.00	0.00	0	24,189.0
R2030	On 04/08/2022	Bond Future	8.30	Call	252.76000		0.25276		240.35000	0.24035	252.760	8.00	0.10	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	968.54000		0.96854		931.67000	0.93167	968.540	8.09	0.30	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	484.10000		0.48410		509.32000	0.50932	484.100	9.71	0.15	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			9.81073		92.92963		9.84046	92.78734		8.18	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.00576		90.24489		10.03688	90.10116		8.26	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 03/02/2022	Bond Future			9.68212		93.82855		9.70349	93.70094		9.74	0.00	0.00	0	41,034.0
R2032	On 03/02/2022	Bond Future	8.91	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.69	0.00	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.73	0.00	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	19.05000		0.01905		40.48000	0.04048	19.050	9.28	0.09	0.00	0	400.0

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
R2032	On 03/02/2022	Bond Future	9.62	Call	54.93000	0.05493		83.48000	0.08348	54.930	9.39	0.21		0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	12.17000	0.01217		66.42000	0.06642	12.170	9.92	0.06		0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	1,290.68000	1.29068		1,176.77000	1.17677	1,290.680	10.18	1.00		0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	0.73000	0.00073		14.43000	0.01443	0.730	10.18	0.00		0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.04	Call	2,105.94000	2.10594		1,979.07000	1.97907	2,105.940	10.60	1.00		0.00	0	100.0
R2032	On 03/02/2022	Bond Future	10.14	Put	0.00000	0.00000		0.06000	0.00006	0.000	10.91	0.00		0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.40	0.00		0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.56	0.00		0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.68	0.00		0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.88	0.00		0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.23	0.00		0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.95	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.30	0.00		0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.54	0.00		0.00	0	210.0
R2032	On 05/05/2022	Bond Future			9.86176	90.84860		9.88355	90.72222		9.86	0.00		5,087,521.60	56	133,321.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,013.98000	1.01398		989.21000	0.98921	1,013.980	9.35	0.36		0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	2,864.96000	2.86496		2,800.79000	2.80079	2,864.960	10.05	0.67		0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	3,300.89000	3.30089		3,229.78000	3.22978	3,300.890	10.18	0.71		0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	252.85000	0.25285		276.10000	0.27610	252.850	11.28	0.10		0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	172.63000	0.17263		190.12000	0.19012	172.630	11.55	0.07		0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.04735	92.01953		10.07005	91.89171		9.43	0.00		0.00	0	0.0
R2032	On 04/08/2022	Bond Future	8.97	Call	371.34000	0.37134		361.82000	0.36182	371.340	8.40	0.14		0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,596.83000	1.59683		1,492.64000	1.49264	1,596.830	9.21	0.39		0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	436.31000	0.43631		412.02000	0.41202	436.310	11.42	0.12		0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.21768	89.16166		10.24110	89.03345		9.45	0.00		0.00	0	0.0
R2032	On 03/11/2022	Bond Future	9.31	Call	905.36000	0.90536		893.11000	0.89311	905.360	8.68	0.24		0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	982.09000	0.98209		0.00000	0.00000	982.090	8.72	0.25		20,428,215.91	908	454.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,197.88000	3.19788		0.00000	0.00000	3,197.880	9.36	0.52		20,872,834.78	454	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,059.10000	3.05910		3,147.56000	3.14756	3,059.100	9.39	0.50		0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,261.14000	2.26114		0.00000	0.00000	2,261.140	9.62	0.40		32,691,612.65	908	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,120.33000	2.12033		2,191.12000	2.19112	2,120.330	9.69	0.39		0.00	0	180.0
R2032	On 02/02/2023	Bond Future			10.40090	90.42863		10.42526	90.29912		9.16	0.00		0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	1,005.32000	1.00532		0.00000	0.00000	1,005.320	8.46	0.23		9,588,087.24	454	454.0
R2032	On 02/02/2023	Bond Future	10.16	Put	3,939.62000	3.93962		0.00000	0.00000	3,939.620	8.95	0.55		22,328,534.50	454	454.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,037.81000	3.03781		0.00000	0.00000	3,037.810	9.16	0.46		37,369,795.18	908	454.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0.00	0	0.0
R2035	On 03/02/2022	Bond Future			10.12203	95.01074		10.16821	94.70215		11.00	0.00		0.00	0	12,403.0
R2035	On 03/02/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.85	0.00		0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	0.54000	0.00054		2.26000	0.00226	0.540	10.11	0.00		0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	143.61000	0.14361		120.94000	0.12094	143.610	10.54	0.39		0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	803.37000	0.80337		600.98000	0.60098	803.370	10.97	0.93		0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	928.02000	0.92802		702.70000	0.70270	928.020	11.03	0.95		0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	0.85000	0.00085		26.10000	0.02610	0.850	11.30	0.00		0.00	0	500.0

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 03/02/2022	Bond Future	10.35	Call	1,509.59000	1.50959		1,222.28000	1.22228	1,509.590	11.33	1.00	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	0.00000	0.00000		0.07000	0.00007	0.000	12.22	0.00	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	0.00000	0.00000		0.02000	0.00002	0.000	12.36	0.00	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.19	0.00	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.23	0.00	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.33	0.00	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.62	0.00	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.69	0.00	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.78	0.00	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.30	0.00	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.52	0.00	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.29715	91.69212		10.34471	91.38259		11.18	0.00	366,768.48	4	70,740.0	
R2035	On 05/05/2022	Bond Future	10.72	Call	3,756.81000	3.75681		3,492.98000	3.49298	3,756.810	11.84	0.70	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	10.82	Put	899.68000	0.89968		932.23000	0.93223	899.680	12.02	0.26	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	12.64	Put	27.46000	0.02746		33.87000	0.03387	27.460	14.35	0.01	0.00	0	1,200.0	
R2035	On 04/08/2022	Bond Future			10.48275	92.83397		10.53225	92.52064		10.69	0.00	0.00	0	48,495.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	553.61000	0.55361		500.89000	0.50089	553.610	9.49	0.17	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,070.75000	1.07075		913.78000	0.91378	1,070.750	9.94	0.28	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,957.57000	2.95757		2,733.19000	2.73319	2,957.570	10.72	0.53	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,353.90000	2.35390		2,431.25000	2.43125	2,353.900	10.82	0.43	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,367.89000	1.36789		1,376.64000	1.37664	1,367.890	11.45	0.28	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	441.88000	0.44188		428.32000	0.42832	441.880	13.10	0.10	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.64510	89.67499		10.69631	89.35871		10.74	0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	1,165.83000	1.16583		0.00000	0.00000	1,165.830	9.83	0.26	27,357,050.85	1,164	582.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,530.39000	3.53039		0.00000	0.00000	3,530.390	10.60	0.50	26,253,188.12	582	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,404.67000	2.40467		0.00000	0.00000	2,404.670	10.94	0.38	39,895,265.24	1,164	582.0	
R2035	On 02/02/2023	Bond Future			10.81873	90.98742		10.87196	90.66716		10.46	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	1,325.44000	1.32544		0.00000	0.00000	1,325.440	9.78	0.26	13,664,539.41	582	582.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,296.42000	4.29642		0.00000	0.00000	4,296.420	10.40	0.52	27,408,186.54	582	582.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,168.79000	3.16879		0.00000	0.00000	3,168.790	10.68	0.42	22,134,338.83	582	582.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			10.28694	86.67891		10.34785	86.26644		12.22	0.00	0.00	0	58,529.0	
R2037	On 05/05/2022	Bond Future			10.45646	87.75804		10.51930	87.34306		11.87	0.00	1,404,128.64	16	83,910.0	
R2037	On 04/08/2022	Bond Future			10.63470	84.63300		10.70003	84.21289		11.95	0.00	0.00	0	49,415.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,296.94000	1.29694		1,165.91000	1.16591	1,296.940	11.12	0.31	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,099.54000	2.09954		2,262.03000	2.26203	2,099.540	12.11	0.39	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	5,072.75000	5.07275		4,774.20000	4.77420	5,072.750	12.53	0.70	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,170.34000	1.17034		1,270.59000	1.27059	1,170.340	12.89	0.24	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	656.27000	0.65627		717.57000	0.71757	656.270	13.83	0.15	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			10.78908	85.82264		10.85665	85.39789		11.46	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			10.95636	82.78693		11.02652	82.35665		11.76	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	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			10.38687		89.00435		10.44758	88.55921		12.87	0.00	0.00	0	20,779.0
R2040	On 03/02/2022	Bond Future	10.60	Call	1,548.66000		1.54866		1,142.59000	1.14259	1,548.660	13.27	0.99	0.00	0	2,000.0
R2040	On 05/05/2022	Bond Future			10.55040		90.11238		10.61302	89.66448		12.49	0.00	3,063,820.92	34	60,943.0
R2040	On 05/05/2022	Bond Future	9.82	Call	402.65000		0.40265		299.96000	0.29996	402.650	11.30	0.15	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,340.25000		2.34025		2,056.57000	2.05657	2,340.250	12.59	0.52	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	23.13000		0.02313		29.43000	0.02943	23.130	16.08	0.01	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.72201		86.76744		10.78710	86.31390		12.60	0.00	0.00	0	39,528.0
R2040	On 04/08/2022	Bond Future	9.70	Call	516.87000		0.51687		446.65000	0.44665	516.870	11.12	0.15	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,999.79000		2.99979		2,750.50000	2.75050	2,999.790	12.54	0.51	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	596.08000		0.59608		644.01000	0.64401	596.080	15.13	0.12	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			10.87044		87.98714		10.93773	87.52857		12.08	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.03088		84.73196		11.10072	84.26737		12.42	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 03/02/2022	Bond Future			10.45178		85.64148		10.51222	85.18901		13.62	0.00	0.00	0	22,584.0
R2044	On 05/05/2022	Bond Future			10.60748		86.70768		10.66983	86.25217		13.21	0.00	90,522,817.92	1,044	54,376.0
R2044	On 04/08/2022	Bond Future			10.77057		83.44395		10.83534	82.98282		13.34	0.00	0.00	0	21,683.0
R2044	On 03/11/2022	Bond Future			10.91139		84.61703		10.97833	84.15067		12.79	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.06325		81.43915		11.13270	80.96660		13.16	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 03/02/2022	Bond Future			10.38672		89.24915		10.43193	88.89728		13.43	0.00	2,022,831,984.75	22,665	122,900.0
R2048	On 03/02/2022	Bond Future	10.20	Call	1.03000		0.00103		3.46000	0.00346	1.030	12.37	0.01	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.30	Call	36.90000		0.03690		41.83000	0.04183	36.900	12.65	0.13	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.40	Call	298.23000		0.29823		228.05000	0.22805	298.230	13.04	0.57	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.90	Call	3,852.06000		3.85206		3,500.23000	3.50023	3,852.060	15.12	1.00	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	4,567.41000		4.56741		4,215.54000	4.21554	4,567.410	15.55	1.00	0.00	0	1,400.0
R2048	On 05/05/2022	Bond Future			10.53406		85.92284		10.58061	85.56923		13.70	0.00	1,948,042,628.48	22,672	190,151.0
R2048	On 04/08/2022	Bond Future			10.68885		86.99228		10.73720	86.63428		13.14	0.00	0.00	0	6,016.0
R2048	On 03/11/2022	Bond Future			10.82338		83.81377		10.87330	83.45210		13.27	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			10.96580		85.04108		11.01754	84.67480		12.95	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 03/02/2022	Bond Future			10.09182		73.62660		10.14235	73.33001		12.31	0.00	0.00	0	5,461.0
R209	On 05/05/2022	Bond Future			10.24638		71.40069		10.29832	71.10267		12.49	0.00	142,801.38	2	18,308.0
R209	On 05/05/2022	Bond Future	9.75	Call	621.71000		0.62171		509.12000	0.50912	621.710	11.67	0.25	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,775.23000		1.77523		1,890.61000	1.89061	1,775.230	12.49	0.49	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	784.32000		0.78432		819.82000	0.81982	784.320	13.30	0.26	0.00	0	3,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	85.05000		0.08505		87.92000	0.08792	85.050	15.64	0.04	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.40422		72.32099		10.45802	72.01924		11.99	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.54832		70.19248		10.60383	69.88761		12.02	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/02/2023	Bond Future			10.70098		71.18984		10.75844	70.88103		11.75	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 03/02/2022	Bond Future			214.32440		214.32440		214.18122	214.18122			0.00	0.00	0	1,126.0
R210	On 05/05/2022	Bond Future			214.17331		214.17331		214.03486	214.03486			0.00	18,847,251.28	88	1,039.0
R210	On 04/08/2022	Bond Future			216.98605		216.98605		216.84627	216.84627			0.00	57,718,289.30	266	266.0
R210	On 03/11/2022	Bond Future			217.15414		217.15414		217.01565	217.01565			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			220.28556		220.28556		220.14631	220.14631			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
R213	On 03/02/2022	Bond Future			9.49708		88.16096		9.52336	88.01938		9.35	0.00	0.00	0	17,934.0
R213	On 03/02/2022	Bond Future	8.63	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.41	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.45	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	0.00000		0.00000		0.02000	0.00002	0.000	8.66	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	0.01000		0.00001		0.25000	0.00025	0.010	8.75	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	35.79000		0.03579		112.19000	0.11219	35.790	9.56	0.16	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	0.15000		0.00015		4.27000	0.00427	0.150	10.04	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	0.00000		0.00000		0.01000	0.00001	0.000	10.74	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.00	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.04	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.18	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.77	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.88	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.67633		85.70611		9.70322	85.56546		9.58	0.00	0.00	0	22,864.0
R213	On 04/08/2022	Bond Future			9.86784		86.77553		9.89590	86.63324		9.13	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.03504		84.47571		10.06406	84.33272		9.12	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	875.20000		0.87520		837.92000	0.83792	875.200	8.49	0.25	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	959.37000		0.95937		0.00000	0.00000	959.370	8.54	0.26	10,552,260.69	476	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,160.37000		3.16037		0.00000	0.00000	3,160.370	9.02	0.54	21,787,125.76	476	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,801.01000		2.80101		2,854.37000	2.85437	2,801.010	9.11	0.50	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,322.84000		2.32284		0.00000	0.00000	2,322.840	9.24	0.44	35,270,569.97	952	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	1,976.38000		1.97638		2,006.99000	2.00699	1,976.380	9.39	0.39	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.21590		85.70970		10.24614	85.56519		8.88	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	996.30000		0.99630		0.00000	0.00000	996.300	8.22	0.25	10,065,708.78	476	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,529.18000		3.52918		0.00000	0.00000	3,529.180	8.75	0.54	21,758,198.79	476	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,735.90000		2.73590		0.00000	0.00000	2,735.900	8.94	0.45	18,256,552.21	476	476.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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 03/02/2022	Bond Future	10.39674	70.83521		10.45705	70.46727		13.43	0.00	0.00	0	11,604.0
R214	On 05/05/2022	Bond Future	10.54636	68.41960		10.60843	68.04927		13.67	0.00	752,615.60	11	16,762.0
R214	On 04/08/2022	Bond Future	10.70340	69.27110		10.76773	68.89615		13.12	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future	10.84010	66.97621		10.90647	66.59700		13.24	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	10.98469	67.95688		11.05336	67.57272		12.94	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 :											4,762,580,357.89	60,230	1 642 659.0
Grand Total:											4,762,580,357.89	60,230	1 642 659.0