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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.00
AL37	On 04/11/2021	Index Future		789.31100	789.31100		793.80100	793.80100			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		798.13000	798.13000		802.67500	802.67500			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		807.51500	807.51500		812.11600	812.11600			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		817.34000	817.34000		821.99700	821.99700			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		827.55900	827.55900		832.27600	832.27600			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		895.88600	895.88600		901.18200	901.18200			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		905.89500	905.89500		911.25700	911.25700			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		916.54800	916.54800		921.97400	921.97400			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		927.69900	927.69900		933.19300	933.19300			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		939.29700	939.29700		944.86200	944.86200			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		794.41100	794.41100		798.23400	798.23400			0.00	142,993,980.00	18	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	803.28600	803.28600		807.15800	807.15800			0.00	144,591,480.00	18	154.00
ALBI	On 05/05/2022	Index Future	812.73200	812.73200		816.65100	816.65100			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	822.62000	822.62000		826.58800	826.58800			0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	832.90500	832.90500		836.92400	836.92400			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	11.53175	75.41714		11.47937	75.68943			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.78631	76.27803		11.73155	76.55392			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	12.03996	73.41619		11.98278	73.69562			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.30275	74.28886		12.24300	74.57196			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.57178	71.49720		12.50935	71.78395			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	12.02032	73.74306		11.97773	73.99345			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.25298	74.58486		12.20844	74.83856			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.49319	71.22161		12.44658	71.47858			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.73527	72.06677		12.68653	72.32708			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.98415	68.76729		12.93314	69.03096			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	784.22700	784.22700		788.06400	788.06400			0.00	0.00	0	49.00
GOVI	On 03/02/2022	GOVI	792.98900	792.98900		796.87400	796.87400			0.00	0.00	0	1,009.00
GOVI	On 05/05/2022	GOVI	802.31400	802.31400		806.24600	806.24600			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	812.07500	812.07500		816.05600	816.05600			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	822.22800	822.22800		826.26000	826.26000			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	154.66445	154.66445		154.79419	154.79419			0.00	0.00	0	1,071.00
I2025	On 03/02/2022	Bond Future	154.84648	154.84648		154.97862	154.97862			0.00	80,520,169.60	520	4,669.00
I2025	On 05/05/2022	Bond Future	156.70488	156.70488		156.83904	156.83904			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.05719	157.05719		157.19298	157.19298			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.03742	159.03742		159.17514	159.17514			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/11/2021	Bond Future	113.68471	113.68471		113.67209	113.67209			0.00	2,273,694.20	20	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	114.98243	114.98243		114.97040	114.97040			0.00	2,299,648.60	20	2,606.00
I2029	On 05/05/2022	Bond Future	115.16476	115.16476		115.15272	115.15272			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.60824	116.60824		116.59628	116.59628			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	116.85563	116.85563		116.84330	116.84330			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/11/2021	Bond Future	108.30407	108.30407		108.29000	108.29000			0.00	0.00	0	2,113.00
I2033	On 03/02/2022	Bond Future	109.54046	109.54046		109.52687	109.52687			0.00	0.00	0	7,143.00
I2033	On 05/05/2022	Bond Future	109.57638	109.57638		109.56294	109.56294			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	110.94979	110.94979		110.93637	110.93637			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	111.04489	111.04489		111.03108	111.03108			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	122.01067	122.01067		121.60234	121.60234			0.00	0.00	0	3,196.00
I2038	On 03/02/2022	Bond Future	121.62208	121.62208		121.20968	121.20968			0.00	0.00	0	4,177.00
I2038	On 05/05/2022	Bond Future	123.08181	123.08181		122.66490	122.66490			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.81132	122.81132		122.38898	122.38898			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	124.36011	124.36011		123.93257	123.93257			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/11/2021	Bond Future	109.62402	109.62402		109.24109	109.24109			0.00	0.00	0	9,554.00
I2046	On 03/02/2022	Bond Future	110.87542	110.87542		110.48884	110.48884			0.00	0.00	0	13,054.00
I2046	On 05/05/2022	Bond Future	110.32427	110.32427		109.93329	109.93329			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	111.70726	111.70726		111.31146	111.31146			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	111.19461	111.19461		110.79348	110.79348			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/11/2021	Bond Future	112.38863	112.38863		112.16678	112.16678			0.00	0.00	0	3,193.00
I2050	On 03/02/2022	Bond Future	111.68970	111.68970		111.46616	111.46616			0.00	0.00	0	7,309.00
I2050	On 05/05/2022	Bond Future	113.03038	113.03038		112.80422	112.80422			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	112.43339	112.43339		112.20434	112.20434			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.85123	113.85123		113.61934	113.61934			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	297.12500	297.12500		296.88100	296.88100			0.00	0.00	0	29.00
IGOV	On 03/02/2022	Index Future	300.51900	300.51900		300.27400	300.27400			0.00	0.00	0	487.00
IGOV	On 05/05/2022	Index Future	304.12600	304.12600		303.87800	303.87800			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	307.89800	307.89800		307.64800	307.64800			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	311.81900	311.81900		311.56600	311.56600			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.72500	96.27500		3.72500	96.27500			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.99500	96.00500		3.94500	96.05500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.09000	95.91000		4.05000	95.95000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.36000	95.64000		4.26000	95.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.43500	95.56500		4.31500	95.68500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.75000	95.25000		4.56000	95.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.09000	94.91000		4.90000	95.10000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.53500	94.46500		5.29500	94.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.04000	93.96000		5.79000	94.21000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.41000	93.59000		6.14000	93.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.81500	93.18500		6.52000	93.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.14500	92.85500		6.82500	93.17500			0.00	0.00	0	0.00
R186	On 04/11/2021	Bond Future			8.10597	113.89006		7.95788	114.53994		5.19	0.00	0.00	0	16,747.00
R186	On 04/11/2021	Bond Future	7.77	Put	1,491.91000	1.49191		909.26000	0.90926	1,491.910	5.09	0.97	0.00	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put	0.40000	0.00040		0.09000	0.00009	0.400	6.17	0.00	0.00	0	15,177.00
R186	On 03/02/2022	Bond Future			8.34188	109.88037		8.18363	110.53819		5.56	0.00	50,544,970.20	460	57,355.00
R186	On 05/05/2022	Bond Future			8.58982	111.17282		8.42030	111.83870		5.32	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	52.09000	0.05209		80.19000	0.08019	52.090	4.97	0.03	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	164.71000	0.16471		239.03000	0.23903	164.710	4.81	0.09	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	241.92000	0.24192		343.45000	0.34345	241.920	4.76	0.13	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	585.72000	0.58572		773.58000	0.77358	585.720	5.02	0.25	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	923.86000	0.92386		1,175.70000	1.17570	923.860	5.17	0.34	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,617.85000	1.61785		1,326.98000	1.32698	1,617.850	5.38	0.47	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	1,156.28000	1.15628		932.01000	0.93201	1,156.280	5.53	0.37	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.85626	107.20487		8.67406	107.87986		5.38	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	106.46000	0.10646		152.69000	0.15269	106.460	4.70	0.06	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	646.20000	0.64620		828.53000	0.82853	646.200	4.91	0.24	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	932.05000	0.93205		769.21000	0.76921	932.050	6.00	0.26	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			9.13749	108.58504		8.94133	109.26786		5.25	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/11/2021	Bond Future			327.57070	327.57070		327.80833	327.80833			0.00	0.00	0	1,189.00
R197	On 03/02/2022	Bond Future			323.07309	323.07309		323.31551	323.31551			0.00	0.00	0	1,048.00
R197	On 05/05/2022	Bond Future			326.95047	326.95047		327.19669	327.19669			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			322.68453	322.68453		322.93323	322.93323			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			326.75432	326.75432		327.00660	327.00660			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			240.78946	240.78946		241.10495	241.10495			0.00	0.00	0	4,415.00
R202	On 03/02/2022	Bond Future			239.16316	239.16316		239.48382	239.48382			0.00	0.00	0	7,843.00
R202	On 05/05/2022	Bond Future			242.03342	242.03342		242.35860	242.35860			0.00	0.00	0	413.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 04/08/2022	Bond Future			240.62427	240.62427		240.95325	240.95325			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			243.65844	243.65844		243.99207	243.99207			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			5.55795	104.21235		5.46954	104.32469		1.16	0.00	0.00	0	6,810.00
R2023	On 03/02/2022	Bond Future			5.83300	105.37601		5.72158	105.49028		1.14	0.00	0.00	0	11,361.00
R2023	On 05/05/2022	Bond Future			6.17232	102.70507		6.02495	102.82096		0.98	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			6.74223	103.93082		6.52552	104.04947		0.74	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			8.13570	101.34499		7.74356	101.46411		0.51	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/11/2021	Bond Future			9.60485	93.18715		9.50196	93.73165		8.59	0.00	0.00	0	66,127.00
R2030	On 04/11/2021	Bond Future	8.27	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.84	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	0.00000	0.00000		0.03000	0.00003	0.000	7.88	0.00	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	0.00000	0.00000		0.05000	0.00005	0.000	7.88	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.80	Call	0.00000	0.00000		0.09000	0.00009	0.000	7.88	0.00	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.20	Call	8.02000	0.00802		39.30000	0.03930	8.020	8.12	0.02	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	1,911.77000	1.91177		1,417.73000	1.41773	1,911.770	8.18	0.96	0.00	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	1,411.16000	1.41116		978.53000	0.97853	1,411.160	8.34	0.89	0.00	0	9,100.00
R2030	On 04/11/2021	Bond Future	9.40	Call	92.00000	0.09200		245.36000	0.24536	92.000	8.43	0.16	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.90	Call	1,597.56000	1.59756		2,113.31000	2.11331	1,597.560	9.46	0.90	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.26	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.66	0.00	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.44	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.92	0.00	0.00	0	300.00
R2030	On 03/02/2022	Bond Future			9.82813	90.22380		9.72022	90.77501		8.95	0.00	647,626,436.40	7,178	79,849.00
R2030	On 03/02/2022	Bond Future	8.39	Call	42.22000	0.04222		62.66000	0.06266	42.220	8.25	0.03	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	177.37000	0.17737		243.59000	0.24359	177.370	8.21	0.10	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	3,160.54000	3.16054		2,784.19000	2.78419	3,160.540	8.64	0.72	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,139.68000	1.13968		1,381.75000	1.38175	1,139.680	8.84	0.40	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,801.18000	1.80118		1,540.78000	1.54078	1,801.180	8.97	0.51	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	332.52000	0.33252		269.58000	0.26958	332.520	10.23	0.13	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			10.05858	91.28542		9.94541	91.84336		8.43	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	25.05000	0.02505		34.56000	0.03456	25.050	7.96	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	71.20000	0.07120		94.62000	0.09462	71.200	7.93	0.04	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	146.94000	0.14694		190.15000	0.19015	146.940	7.86	0.07	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	289.46000	0.28946		364.75000	0.36475	289.460	7.78	0.12	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	336.12000	0.33612		420.95000	0.42095	336.120	7.76	0.13	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	4,376.43000	4.37643		3,979.22000	3.97922	4,376.430	7.99	0.74	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,485.32000	2.48532		2,208.64000	2.20864	2,485.320	8.40	0.53	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,905.32000	1.90532		1,677.14000	1.67714	1,905.320	8.56	0.44	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	767.57000	0.76757		661.37000	0.66137	767.570	9.46	0.21	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.30457	88.35463		10.18558	88.91985		8.50	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	155.52000	0.15552		194.71000	0.19471	155.520	7.86	0.06	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	537.70000	0.53770		644.03000	0.64403	537.700	7.85	0.17	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/08/2022	Bond Future	10.95	Put	1,515.65000	1.51565	1,347.99000	1.34799	1,515.650	9.08	0.32	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.54445	89.49897	10.41957	90.07110		8.32	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 04/11/2021	Bond Future			10.17950	88.69035	10.08661	89.23074		9.79	0.00	0.00	0	82,711.00	
R2032	On 04/11/2021	Bond Future	9.33	Call	0.00000	0.00000	0.02000	0.00002	0.000	8.76	0.00	0.00	0	700.00	
R2032	On 04/11/2021	Bond Future	9.83	Call	17.91000	0.01791	67.57000	0.06757	17.910	9.36	0.04	0.00	0	700.00	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.24	0.00	0.00	0	700.00	
R2032	On 03/02/2022	Bond Future			10.39801	89.68073	10.30101	90.22769		9.83	0.00	0.00	0	107,525.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	24.16000	0.02416	36.43000	0.03643	24.160	8.56	0.02	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.14	Call	54.81000	0.05481	79.60000	0.07960	54.810	8.46	0.04	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	9.57	Call	273.00000	0.27300	359.37000	0.35937	273.000	8.92	0.13	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.58	Call	282.18000	0.28218	370.65000	0.37065	282.180	8.93	0.14	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	9.62	Call	321.00000	0.32100	418.09000	0.41809	321.000	9.00	0.15	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	9.67	Put	4,595.01000	4.59501	4,156.45000	4.15645	4,595.010	9.07	0.83	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,944.39000	3.94439	3,540.05000	3.54005	3,944.390	9.29	0.77	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.90	Call	699.50000	0.69950	865.66000	0.86566	699.500	9.42	0.27	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	9.90	Put	3,557.37000	3.55737	3,176.57000	3.17657	3,557.370	9.42	0.73	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,641.52000	2.64152	2,326.07000	2.32607	2,641.520	9.72	0.62	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,983.15000	1.98315	1,724.83000	1.72483	1,983.150	9.94	0.51	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,717.15000	1.71715	1,484.94000	1.48494	1,717.150	10.05	0.46	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,527.18000	1.52718	1,315.00000	1.31500	1,527.180	10.14	0.43	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,280.11000	1.28011	1,096.01000	1.09601	1,280.110	10.32	0.37	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,261.19000	1.26119	1,079.32000	1.07932	1,261.190	10.34	0.37	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.90	Put	879.15000	0.87915	745.12000	0.74512	879.150	10.72	0.28	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	814.84000	0.81484	689.40000	0.68940	814.840	10.81	0.26	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	618.09000	0.61809	519.94000	0.51994	618.090	11.11	0.21	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			10.61952	86.58915	10.51821	87.14279		9.62	0.00	0.00	0	20,384.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	401.13000	0.40113	494.25000	0.49425	401.130	8.58	0.15	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,329.58000	1.32958	1,540.21000	1.54021	1,329.580	9.32	0.35	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,570.38000	1.57038	1,804.03000	1.80403	1,570.380	9.44	0.39	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,640.63000	1.64063	1,453.86000	1.45386	1,640.630	10.13	0.36	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,327.41000	1.32741	1,171.39000	1.17139	1,327.410	10.42	0.31	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.84806	87.60401	10.74218	88.16476		9.30	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	166.55000	0.16655	205.87000	0.20587	166.550	8.36	0.06	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	633.48000	0.63348	747.44000	0.74744	633.480	8.43	0.19	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,496.39000	1.49639	1,344.31000	1.34431	1,496.390	10.16	0.29	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			11.08109	84.59378	10.97042	85.16145		9.66	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 04/11/2021	Bond Future			10.60928	89.47297	10.56150	89.78034		10.86	0.00	0.00	0	38,608.00	
R2035	On 04/11/2021	Bond Future	10.11	Call	1.72000	0.00172	6.23000	0.00623	1.720	9.95	0.00	0.00	0	350.00	
R2035	On 04/11/2021	Bond Future	10.12	Call	2.07000	0.00207	7.26000	0.00726	2.070	9.97	0.01	0.00	0	400.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/11/2021	Bond Future	10.23	Call	12.42000	0.01242		32.18000	0.03218	12.420	10.15	0.03	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.26	Call	19.10000	0.01910		45.97000	0.04597	19.100	10.21	0.04	0.00	0	150.00
R2035	On 04/11/2021	Bond Future	10.60	Put	582.93000	0.58293		476.14000	0.47614	582.930	11.18	0.51	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.62	Call	590.40000	0.59040		801.59000	0.80159	590.400	11.24	0.52	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	17.13000	0.01713		15.70000	0.01570	17.130	12.73	0.03	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.20	Put	5.21000	0.00521		5.14000	0.00514	5.210	12.98	0.01	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	11.75	Put	0.01000	0.00001		0.01000	0.00001	0.010	14.00	0.00	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.21	0.00	0.00	0	400.00
R2035	On 03/02/2022	Bond Future			10.82473	90.47207		10.77485	90.78342		10.94	0.00	0.00	0	97,331.00
R2035	On 03/02/2022	Bond Future	9.70	Call	103.38000	0.10338		124.93000	0.12493	103.380	9.44	0.06	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	232.61000	0.23261		273.17000	0.27317	232.610	9.69	0.11	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	419.12000	0.41912		481.56000	0.48156	419.120	9.99	0.17	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	622.38000	0.62238		704.69000	0.70469	622.380	10.22	0.23	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	655.91000	0.65591		741.22000	0.74122	655.910	10.26	0.24	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	3,896.93000	3.89693	3,683.14000	3.68314	3,896.930	10.39	0.73	0.00	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	821.31000	0.82131	920.43000	0.92043	821.310	10.40	0.28	0.00	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	2,777.62000	2.77762	2,606.57000	2.60657	2,777.620	10.78	0.59	0.00	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	2,632.10000	2.63210	2,467.34000	2.46734	2,632.100	10.82	0.57	0.00	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,524.71000	1.52471	1,415.86000	1.41586	1,524.710	11.29	0.39	0.00	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1,480.65000	1.48065	1,374.44000	1.37444	1,480.650	11.33	0.39	0.00	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1,355.49000	1.35549	1,256.88000	1.25688	1,355.490	11.43	0.36	0.00	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	1,051.43000	1.05143	972.28000	0.97228	1,051.430	11.73	0.29	0.00	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	975.98000	0.97598	901.93000	0.90193	975.980	11.82	0.28	0.00	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	892.19000	0.89219	823.90000	0.82390	892.190	11.94	0.26	0.00	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	533.99000	0.53399	491.63000	0.49163	533.990	12.59	0.17	0.00	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	421.14000	0.42114	387.25000	0.38725	421.140	12.84	0.13	0.00	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			11.03460	87.05835	10.98262	87.37365		10.77	0.00	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			11.25328	88.07699	11.19906	88.39631		10.38	0.00	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.84	Call	446.22000	0.44622	491.48000	0.49148	446.220	9.37	0.13	0.00	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,294.62000	5.29462	5,088.50000	5.08850	5,294.620	9.83	0.67	0.00	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,554.51000	3.55451	3,397.18000	3.39718	3,554.510	10.28	0.52	0.00	0.00	0	100.00
R2035	On 03/11/2022	Bond Future			11.47494	84.74251	11.41840	85.06590		10.82	0.00	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			10.82364	85.15004	10.76574	85.52321			11.40	0.00	0.00	0	71,143.00
R2037	On 04/11/2021	Bond Future	11.49	Call	4,122.52000	4.12252	4,495.50000	4.49550	4,122.520	13.84	1.00	0.00	0.00	0	600.00
R2037	On 04/11/2021	Bond Future	12.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.53	0.00	0.00	0.00	0	600.00
R2037	On 03/02/2022	Bond Future			11.02880	81.84667	10.96845	82.22460			12.08	0.00	0.00	0	99,160.00
R2037	On 05/05/2022	Bond Future			11.23659	82.80989	11.17376	83.19247			11.34	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.45515	79.52479	11.38962	79.91223			11.54	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	498.05000	0.49805	557.70000	0.55770	498.050	10.43	0.14	0.00	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	5,076.74000	5.07674	4,833.67000	4.83367	5,076.740	10.94	0.65	0.00	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	3,294.55000	3.29455	3,114.02000	3.11402	3,294.550	11.47	0.49	0.00	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 03/11/2022	Bond Future			11.66396	80.55989		11.59577	80.95221		11.44	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/11/2021	Bond Future			10.93827	87.26436		10.89033	87.59542		11.86	0.00	14,398,619.40	165	38,898.00
R2040	On 03/02/2022	Bond Future			11.13780	83.73441		11.08782	84.06971		12.59	0.00	0.00	0	71,162.00
R2040	On 05/05/2022	Bond Future			11.33941	84.71987		11.28736	85.05936		11.81	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	Bond Future	9.82	Call	161.36000	0.16136		185.02000	0.18502	161.360	10.55	0.06	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	876.11000	0.87611		963.82000	0.96382	876.110	10.92	0.23	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	520.76000	0.52076		488.29000	0.48829	520.760	14.99	0.11	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.55124	81.20648		11.49694	81.55030		12.03	0.00	0.00	0	0.00
R2040	On 03/11/2022	Bond Future			11.75308	82.26399		11.69657	82.61216		11.91	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/11/2021	Bond Future			10.96763	84.03704		10.91457	84.40966		12.36	0.00	118,240,115.28	1,407	22,199.00
R2044	On 03/02/2022	Bond Future			11.15742	80.59613		11.10211	80.97349		13.12	0.00	110,094,313.58	1,366	47,139.00
R2044	On 05/05/2022	Bond Future			11.34879	81.54470		11.29121	81.92666		12.31	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.54952	78.11934		11.48945	78.50618		12.54	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.74036	79.13664		11.67786	79.52835		12.42	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future			10.92238	82.98758		10.86928	83.37107		12.73	0.00	0.00	0	92,471.00
R2048	On 04/11/2021	Bond Future	10.20	Call	0.02000	0.00002		0.20000	0.00020	0.020	12.20	0.00	0.00	0	1,050.00
R2048	On 04/11/2021	Bond Future	10.80	Call	225.35000	0.22535		382.30000	0.38230	225.350	12.18	0.27	0.00	0	1,050.00
R2048	On 03/02/2022	Bond Future			11.10903	83.91423		11.05363	84.30261		12.81	0.00	0.00	0	177,339.00
R2048	On 03/02/2022	Bond Future	10.00	Call	107.86000	0.10786		133.39000	0.13339	107.860	11.27	0.05	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.20	Call	237.45000	0.23745		284.77000	0.28477	237.450	11.58	0.10	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.40	Call	459.27000	0.45927		536.59000	0.53659	459.270	11.89	0.17	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.70	Call	1,020.60000	1.02060		1,154.60000	1.15460	1,020.600	12.38	0.31	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.90	Call	1,554.48000	1.55448		1,729.18000	1.72918	1,554.480	12.67	0.41	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	1,869.04000	1.86904		2,063.88000	2.06388	1,869.040	12.81	0.46	0.00	0	100.00
R2048	On 05/05/2022	Bond Future			11.28961	80.48653		11.23194	80.87965		12.67	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.47662	81.42731		11.41650	81.82544		12.22	0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.66444	78.07058		11.60181	78.47376		12.78	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/11/2021	Bond Future			10.57747	69.04409		10.52440	69.34160		12.06	0.00	0.00	0	13,598.00
R209	On 04/11/2021	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.00	0.00	0.00	0	1,445.00
R209	On 04/11/2021	Bond Future	10.00	Put	3,338.66000	3.33866		3,042.23000	3.04223	3,338.660	10.86	1.00	0.00	0	3,100.00
R209	On 04/11/2021	Bond Future	10.25	Put	1,885.31000	1.88531		1,617.33000	1.61733	1,885.310	11.30	0.96	0.00	0	4,250.00
R209	On 04/11/2021	Bond Future	10.50	Put	711.17000	0.71117		566.13000	0.56613	711.170	12.06	0.64	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	16.18	0.00	0.00	0	4,000.00
R209	On 03/02/2022	Bond Future			10.76474	69.81505		10.70961	70.11636		12.18	0.00	3,490,752.50	50	22,060.00



Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/05/2022	Bond Future			10.95262	67.49501		10.89539	67.80002		11.97	0.00	0.00	0	5,016.00
R209	On 05/05/2022	Bond Future	9.75	Call	264.26000	0.26426		302.23000	0.30223	264.260	10.60	0.11	0.00	0	8,025.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,870.12000	2.87012		2,708.90000	2.70890	2,870.120	11.70	0.56	0.00	0	11,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	725.82000	0.72582		674.20000	0.67420	725.820	13.60	0.19	0.00	0	11,050.00
R209	On 04/08/2022	Bond Future			11.14422	68.28499		11.08479	68.59389		11.58	0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.33705	66.03044		11.27534	66.34327		12.04	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/11/2021	Bond Future			211.97046	211.97046		212.01118	212.01118			0.00	0.00	0	1,253.00
R210	On 03/02/2022	Bond Future			214.39017	214.39017		214.43278	214.43278			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			214.11054	214.11054		214.15384	214.15384			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			216.79426	216.79426		216.83853	216.83853			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			216.61520	216.61520		216.65945	216.65945			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			175.91517	175.91517		175.90768	175.90768			0.00	0.00	0	2,585.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/11/2021	Bond Future			9.94458	83.72324		9.84669	84.24177		9.52	0.00	0.00	0	7,073.00
R213	On 03/02/2022	Bond Future			10.16437	84.65809		10.06205	85.18298		9.52	0.00	14,053,242.94	166	16,644.00
R213	On 03/02/2022	Bond Future	8.63	Call	22.91000	0.02291		34.82000	0.03482	22.910	8.50	0.02	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	41.68000	0.04168		61.59000	0.06159	41.680	8.44	0.03	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	143.46000	0.14346		197.68000	0.19768	143.460	8.56	0.08	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	183.43000	0.18343		248.73000	0.24873	183.430	8.64	0.10	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	3,586.44000	3.58644		3,201.42000	3.20142	3,586.440	9.09	0.77	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	2,907.41000	2.90741		2,567.48000	2.56748	2,907.410	9.31	0.69	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	2,130.67000	2.13067		1,852.93000	1.85293	2,130.670	9.52	0.57	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,728.78000	1.72878		1,489.44000	1.48944	1,728.780	9.66	0.50	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,679.76000	1.67976		1,445.42000	1.44542	1,679.760	9.68	0.49	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	1,494.35000	1.49435		1,279.61000	1.27961	1,494.350	9.76	0.45	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	886.72000	0.88672		746.32000	0.74632	886.720	10.24	0.30	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	797.03000	0.79703		668.91000	0.66891	797.030	10.35	0.28	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.38010	82.12193		10.27327	82.65322		9.29	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.60628	83.08541		10.49456	83.62357		9.00	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.83866	80.62935		10.72186	81.17405		9.28	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/11/2021	Bond Future	10.94747	65.80031		10.90442	66.04568		12.92	0.00	0.00	0	4,541.00
R214	On 03/02/2022	Bond Future	11.13524	66.53505		11.09045	66.78355		13.03	0.00	4,990,128.75	75	18,846.00
R214	On 05/05/2022	Bond Future	11.31693	64.03810		11.27042	64.28970		12.86	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future	11.50473	64.78648		11.45637	65.04136		12.44	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.69334	62.34888		11.64311	62.60697		13.00	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,336,117,551.45</b>	<b>11,463</b>	<b>1 670 124,00</b>
<b>Grand Total:</b>											<b>1,336,117,551.45</b>	<b>11,463</b>	<b>1 670 124,00</b>