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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2021

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
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	792.44000	792.44000	790.05900	790.05900					0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future	801.33000	801.33000	798.93700	798.93700					0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future	810.77300	810.77300	808.35800	808.35800					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	820.66000	820.66000	818.21900	818.21900					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	830.86500	830.86500	828.39600	828.39600					0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future	897.98400	897.98400	896.11200	896.11200					0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future	908.05800	908.05800	906.18200	906.18200					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	918.75900	918.75900	916.86800	916.86800					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	929.96200	929.96200	928.05300	928.05300					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	941.52600	941.52600	939.59600	939.59600					0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future	794.82200	794.82200	793.41000	793.41000					0.00	0.00	0	115.00

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	803.73900	803.73900		802.32500	802.32500			0.00	0.00	0	136.00
ALBI	On 05/05/2022	Index Future	813.21000	813.21000		811.78600	811.78600			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	823.12600	823.12600		821.68900	821.68900			0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	833.36200	833.36200		831.91000	831.91000			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	11.56350	75.25276		11.58139	75.16037			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.81848	76.11662		11.83706	76.02363			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	12.07303	73.25526		12.09237	73.16138			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.33678	74.12832		12.35696	74.03336			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.60839	71.32979		12.62945	71.23374			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	12.06070	73.50697		12.07332	73.43345			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.29431	74.35076		12.30741	74.27683			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.53597	70.98713		12.54964	70.91248			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.77955	71.83168		12.79381	71.75625			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	13.03142	68.52447		13.04634	68.44813			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	784.74400	784.74400		783.35700	783.35700			0.00	7,847,440.00	1	49.00
GOVI	On 03/02/2022	GOVI	793.54700	793.54700		792.15900	792.15900			0.00	261,870,510.00	33	973.00
GOVI	On 05/05/2022	GOVI	802.89900	802.89900		801.50000	801.50000			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	812.68900	812.68900		811.27800	811.27800			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	822.79500	822.79500		821.36900	821.36900			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	154.74113	154.74113		154.83985	154.83985			0.00	0.00	0	1,838.00
I2025	On 03/02/2022	Bond Future	154.93381	154.93381		155.03465	155.03465			0.00	0.00	0	4,632.00
I2025	On 05/05/2022	Bond Future	156.79835	156.79835		156.90084	156.90084			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.15614	157.15614		157.25948	157.25948			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.12740	159.12740		159.23218	159.23218			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	113.67008	113.67008		114.06055	114.06055			0.00	0.00	0	2,252.00

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	114.97491	114.97491		115.37057	115.37057			0.00	0.00	0	2,586.00
I2029	On 05/05/2022	Bond Future	115.16058	115.16058		115.56146	115.56146			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.60781	116.60781		117.01387	117.01387			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	116.84684	116.84684		117.25747	117.25747			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	108.34447	108.34447		107.98750	107.98750			0.00	0.00	0	2,113.00
I2033	On 03/02/2022	Bond Future	109.58820	109.58820		109.22770	109.22770			0.00	0.00	0	7,143.00
I2033	On 05/05/2022	Bond Future	109.62811	109.62811		109.26370	109.26370			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	111.00572	111.00572		110.63700	110.63700			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	111.09358	111.09358		110.71972	110.71972			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	121.65612	121.65612		121.22333	121.22333			0.00	0.00	0	3,196.00
I2038	On 03/02/2022	Bond Future	121.27103	121.27103		120.83401	120.83401			0.00	0.00	0	4,177.00
I2038	On 05/05/2022	Bond Future	122.73061	122.73061		122.28871	122.28871			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.45884	122.45884		122.01081	122.01081			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	123.99508	123.99508		123.54166	123.54166			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	109.07746	109.07746		108.85677	108.85677			0.00	0.00	0	9,554.00
I2046	On 03/02/2022	Bond Future	110.32954	110.32954		110.10702	110.10702			0.00	0.00	0	13,054.00
I2046	On 05/05/2022	Bond Future	109.77506	109.77506		109.55034	109.55034			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	111.15487	111.15487		110.92737	110.92737			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	110.62664	110.62664		110.39559	110.39559			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	111.99902	111.99902		112.06412	112.06412			0.00	0.00	0	3,193.00
I2050	On 03/02/2022	Bond Future	111.30282	111.30282		111.36931	111.36931			0.00	0.00	0	7,284.00
I2050	On 05/05/2022	Bond Future	112.64241	112.64241		112.70995	112.70995			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	112.04344	112.04344		112.11116	112.11116			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.44891	113.44891		113.51778	113.51778			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/11/2021	Index Future	296.91000	296.91000		296.53500	296.53500			0.00	5,938,200.00	2	29.00
IGOV	On 03/02/2022	Index Future	300.31500	300.31500		299.94100	299.94100			0.00	6,006,300.00	2	487.00
IGOV	On 05/05/2022	Index Future	303.92700	303.92700		303.55100	303.55100			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	307.70500	307.70500		307.32600	307.32600			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	311.60200	311.60200		311.21900	311.21900			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.73500	96.26500		3.74500	96.25500			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.96500	96.03500		4.02500	95.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.06000	95.94000		4.13000	95.87000			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	4.26000	95.74000	4.34000	95.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022		Jibar Tradeable Future	4.33500	95.66500	4.48500	95.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022		Jibar Tradeable Future	4.60000	95.40000	4.68000	95.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	4.92000	95.08000	5.00000	95.00000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022		Jibar Tradeable Future	5.34500	94.65500	5.42500	94.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022		Jibar Tradeable Future	5.84500	94.15500	5.87500	94.12500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023		Jibar Tradeable Future	6.17000	93.83000	6.19000	93.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future	6.58500	93.41500	6.58500	93.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	6.90500	93.09500	6.90500	93.09500			0.00	0.00	0	0.00
R186	On 04/11/2021		Bond Future	8.01082	114.30706	8.08404	113.98599		5.24	0.00	0.00	0	18,838.00
R186	On 04/11/2021	7.77	Put	1,132.74000	1.13274	1,442.17000	1.44217	1,132.740	5.14	0.86	0.00	0	15,177.00
R186	On 04/11/2021	8.77	Put	0.60000	0.00060	4.71000	0.00471	0.600	6.05	0.00	0.00	0	15,177.00
R186	On 03/02/2022		Bond Future	8.23856	110.30929	8.31656	109.98529		5.61	0.00	0.00	0	53,468.00
R186	On 05/05/2022		Bond Future	8.47825	111.61049	8.56168	111.28300		5.39	0.00	0.00	0	4,404.00
R186	On 05/05/2022	6.73	Call	76.81000	0.07681	65.59000	0.06559	76.810	5.04	0.05	0.00	0	3,600.00
R186	On 05/05/2022	7.28	Call	228.87000	0.22887	197.99000	0.19799	228.870	4.90	0.12	0.00	0	435.00
R186	On 05/05/2022	7.48	Call	328.60000	0.32860	285.86000	0.28586	328.600	4.85	0.16	0.00	0	3,600.00
R186	On 05/05/2022	7.88	Call	734.12000	0.73412	654.09000	0.65409	734.120	5.09	0.29	0.00	0	435.00
R186	On 05/05/2022	8.64	Put	1,452.99000	1.45299	1,613.80000	1.61380	1,452.990	5.44	0.43	0.00	0	4,035.00
R186	On 04/08/2022		Bond Future	8.73538	107.65209	8.82497	107.32041		5.48	0.00	0.00	0	0.00
R186	On 04/08/2022	6.96	Call	163.68000	0.16368	142.34000	0.14234	163.680	4.89	0.08	0.00	0	3,600.00
R186	On 04/08/2022	7.96	Call	813.92000	0.81392	732.81000	0.73281	813.920	5.05	0.28	0.00	0	3,600.00
R186	On 04/08/2022	9.78	Put	861.61000	0.86161	955.64000	0.95564	861.610	6.11	0.24	0.00	0	3,600.00
R186	On 03/11/2022		Bond Future	9.00944	109.03014	9.10583	108.69487		5.32	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	327.76782	327.76782	327.68158	327.68158			0.00	0.00	0	1,189.00
R197	On 03/02/2022		Bond Future	323.29333	323.29333	323.20804	323.20804			0.00	0.00	0	1,048.00
R197	On 05/05/2022		Bond Future	327.18403	327.18403	327.09856	327.09856			0.00	0.00	0	237.00
R197	On 04/08/2022		Bond Future	322.92845	322.92845	322.84060	322.84060			0.00	0.00	0	0.00
R197	On 03/11/2022		Bond Future	326.98014	326.98014	326.89150	326.89150			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	240.75262	240.75262	240.67182	240.67182			0.00	0.00	0	4,415.00
R202	On 03/02/2022		Bond Future	239.14106	239.14106	239.06105	239.06105			0.00	0.00	0	7,848.00
R202	On 05/05/2022		Bond Future	242.01884	242.01884	241.93836	241.93836			0.00	0.00	0	413.00
R202	On 04/08/2022		Bond Future	240.61595	240.61595	240.53374	240.53374			0.00	0.00	0	0.00
R202	On 03/11/2022		Bond Future	243.63430	243.63430	243.55140	243.55140			0.00	0.00	0	0.00

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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	5.46241	104.33376		5.50113	104.28453		1.14	0.00	0.00	0	6,810.00
R2023	On 03/02/2022	Bond Future	5.70675	105.50551		5.75464	105.45636		1.11	0.00	0.00	0	11,361.00
R2023	On 05/05/2022	Bond Future	6.00140	102.83950		6.06424	102.79004		0.95	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future	6.48495	104.07171		6.57684	104.02135		0.72	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future	7.69299	101.47949		7.85861	101.42913		0.49	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	9.56928	93.37492		9.60192	93.20260		8.67	0.00	0.00	0	66,127.00
R2030	On 04/11/2021	Bond Future	8.27	Call	0.00000	0.00000	0.00000	0.000	7.94	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	0.06000	0.00006	0.24000	0.00024	0.060	7.97	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	0.09000	0.00009	0.32000	0.00032	0.090	7.97	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.80	Call	0.15000	0.00015	0.48000	0.00048	0.150	7.97	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.20	Call	35.01000	0.03501	46.78000	0.04678	35.010	8.26	0.06	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	1,765.24000	1.76524	1,951.94000	1.95194	1,765.240	8.33	0.90	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	1,303.86000	1.30386	1,493.18000	1.49318	1,303.860	8.47	0.81	0	9,100.00
R2030	On 04/11/2021	Bond Future	9.40	Call	196.05000	0.19605	211.86000	0.21186	196.050	8.53	0.25	0	560.00
R2030	On 04/11/2021	Bond Future	9.90	Call	1,807.46000	1.80746	1,704.92000	1.70492	1,807.460	9.40	0.89	0	29.00
R2030	On 04/11/2021	Bond Future	11.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.38	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	11.61	0.00	0	300.00
R2030	On 03/02/2022	Bond Future	9.78969	90.41966		9.82377	90.24598		9.00	0.00	531,486,761.48	5,878	75,995.00
R2030	On 03/02/2022	Bond Future	8.39	Call	54.63000	0.05463	53.06000	0.05306	54.630	8.31	0.04	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	214.23000	0.21423	205.86000	0.20586	214.230	8.27	0.11	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	3,052.41000	3.05241	3,195.84000	3.19584	3,052.410	8.70	0.70	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,254.40000	1.25440	1,207.21000	1.20721	1,254.400	8.90	0.42	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,737.29000	1.73729	1,849.87000	1.84987	1,737.290	9.02	0.50	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	326.24000	0.32624	365.48000	0.36548	326.240	10.27	0.13	0	1,000.00
R2030	On 05/05/2022	Bond Future	10.01767	91.48660		10.05335	91.31111		8.49	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	30.96000	0.03096	29.79000	0.02979	30.960	8.01	0.02	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	85.16000	0.08516	81.72000	0.08172	85.160	7.98	0.04	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	172.40000	0.17240	165.21000	0.16521	172.400	7.92	0.07	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	332.83000	0.33283	318.86000	0.31886	332.830	7.86	0.13	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	384.76000	0.38476	368.64000	0.36864	384.760	7.84	0.15	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	4,259.28000	4.25928	4,400.63000	4.40063	4,259.280	8.07	0.72	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,414.17000	2.41417	2,522.38000	2.52238	2,414.170	8.46	0.51	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,853.61000	1.85361	1,946.85000	1.94685	1,853.610	8.63	0.43	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	751.05000	0.75105	801.95000	0.80195	751.050	9.52	0.20	0	1,800.00
R2030	On 04/08/2022	Bond Future	10.26092	88.56144		10.29838	88.38392		8.57	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	179.76000	0.17976	172.16000	0.17216	179.760	7.93	0.07	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	598.52000	0.59852	575.09000	0.57509	598.520	7.93	0.18	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,483.37000	1.48337	1,552.62000	1.55262	1,483.370	9.15	0.31	0	800.00
R2030	On 03/11/2022	Bond Future	10.49996	89.70225		10.53924	89.52274		8.39	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 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			10.14865	88.86933		10.17619	88.70953		9.85	0.00	266,607,990.00	3,000	84,985.00
R2032	On 04/11/2021	Bond Future	9.33	Call	0.03000	0.00003		0.15000	0.00015	0.030	8.81	0.00	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	9.83	Call	60.24000	0.06024		78.47000	0.07847	60.240	9.50	0.09	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	12.95	0.00	0.00	0	700.00
R2032	On 03/02/2022	Bond Future			10.36482	89.86736		10.39345	89.70634		9.86	0.00	0.00	0	105,122.00
R2032	On 03/02/2022	Bond Future	8.91	Call	31.25000	0.03125		30.89000	0.03089	31.250	8.59	0.02	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	68.68000	0.06868		67.22000	0.06722	68.680	8.50	0.04	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	316.92000	0.31692		307.72000	0.30772	316.920	8.95	0.15	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	326.97000	0.32697		317.46000	0.31746	326.970	8.97	0.15	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	369.80000	0.36980		358.96000	0.35896	369.800	9.03	0.17	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	4,462.23000	4.46223		4,610.60000	4.61060	4,462.230	9.11	0.81	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	3,826.51000	3.82651		3,968.91000	3.96891	3,826.510	9.32	0.75	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	778.30000	0.77830		755.15000	0.75515	778.300	9.45	0.29	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	3,449.54000	3.44954		3,587.41000	3.58741	3,449.540	9.45	0.71	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	2,559.94000	2.55994		2,683.42000	2.68342	2,559.940	9.75	0.60	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,921.86000	1.92186		2,030.56000	2.03056	1,921.860	9.96	0.50	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	1,664.13000	1.66413		1,765.39000	1.76539	1,664.130	10.07	0.45	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1,480.49000	1.48049		1,575.77000	1.57577	1,480.490	10.16	0.41	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	1,242.51000	1.24251		1,328.99000	1.32899	1,242.510	10.34	0.36	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	1,224.30000	1.22430		1,310.05000	1.31005	1,224.300	10.36	0.36	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	856.54000	0.85654		925.76000	0.92576	856.540	10.74	0.27	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	794.61000	0.79461		860.64000	0.86064	794.610	10.83	0.25	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	604.99000	0.60499		660.27000	0.66027	604.990	11.13	0.20	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.58432	86.78097		10.61417	86.61827		9.67	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	451.39000	0.45139		435.76000	0.43576	451.390	8.64	0.16	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,429.77000	1.42977		1,388.10000	1.38810	1,429.770	9.38	0.37	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	1,679.39000	1.67939		1,631.92000	1.63192	1,679.390	9.49	0.41	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,602.07000	1.60207		1,679.25000	1.67925	1,602.070	10.18	0.35	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	1,297.36000	1.29736		1,364.64000	1.36464	1,297.360	10.46	0.30	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.81073	87.80115		10.84190	87.63650		9.40	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	194.25000	0.19425		187.58000	0.18758	194.250	8.47	0.07	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	708.03000	0.70803		685.40000	0.68540	708.030	8.56	0.20	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,478.28000	1.47828		1,540.22000	1.54022	1,478.280	10.25	0.29	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			11.04320	84.78755		11.07574	84.62110		9.70	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			10.64860	89.22118		10.66607	89.10964		10.96	0.00	0.00	0	38,608.00
R2035	On 04/11/2021	Bond Future	10.11	Call	5.01000	0.00501		10.76000	0.01076	5.010	10.07	0.01	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.12	Call	5.79000	0.00579		12.13000	0.01213	5.790	10.09	0.01	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	24.16000	0.02416		39.89000	0.03989	24.160	10.34	0.04	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.26	Call	33.97000	0.03397		53.14000	0.05314	33.970	10.40	0.05	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/11/2021	Bond Future	10.60	Put	829.25000	0.82925		984.50000	0.98450	829.250	11.22	0.57	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.62	Call	576.96000	0.57696		618.95000	0.61895	576.960	11.27	0.46	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	57.28000	0.05728		108.28000	0.10828	57.280	12.60	0.07	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.20	Put	23.95000	0.02395		53.75000	0.05375	23.950	12.84	0.03	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	11.75	Put	0.18000	0.00018		1.11000	0.00111	0.180	13.80	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	14.82	0.00	0.00	0	400.00
R2035	On 03/02/2022	Bond Future			10.86478	90.22324		10.88291	90.11094		10.99	0.00	561,549,445.76	6,224	95,698.00
R2035	On 03/02/2022	Bond Future	9.70	Call	99.78000	0.9978		100.99000	0.10099	99.780	9.48	0.05	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	223.47000	0.22347		224.12000	0.22412	223.470	9.75	0.10	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	402.09000	0.40209		401.12000	0.40112	402.090	10.05	0.16	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	596.89000	0.59689		593.61000	0.59361	596.890	10.28	0.22	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	628.99000	0.62899		625.30000	0.62530	628.990	10.32	0.23	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	4,112.03000	4.11203		4,218.77000	4.21877	4,112.030	10.44	0.74	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	786.76000	0.78676		780.95000	0.78095	786.760	10.46	0.27	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	2,966.20000	2.96620		3,064.08000	3.06408	2,966.200	10.83	0.61	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	2,816.41000	2.81641		2,912.65000	2.91265	2,816.410	10.87	0.59	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,665.19000	1.66519		1,743.03000	1.74303	1,665.190	11.34	0.41	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1,618.65000	1.61865		1,695.47000	1.69547	1,618.650	11.37	0.40	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1,486.12000	1.48612		1,559.83000	1.55983	1,486.120	11.47	0.38	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	1,162.67000	1.16267		1,227.61000	1.22761	1,162.670	11.77	0.31	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	1,082.11000	1.08211		1,144.56000	1.14456	1,082.110	11.86	0.29	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	992.36000	0.99236		1,051.87000	1.05187	992.360	11.98	0.27	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	604.74000	0.60474		648.96000	0.64896	604.740	12.63	0.18	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	481.18000	0.48118		519.37000	0.51937	481.180	12.88	0.15	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			11.07582	86.80950		11.09466	86.69611		10.84	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			11.29578	87.82790		11.31539	87.71332		10.52	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.84	Call	446.44000	0.44644		440.09000	0.44009	446.440	9.51	0.13	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,519.29000	5.51929		5,611.67000	5.61167	5,519.290	9.98	0.68	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,746.65000	3.74665		3,824.59000	3.82459	3,746.650	10.43	0.53	0.00	0	100.00
R2035	On 03/11/2022	Bond Future			11.52024	84.48471		11.54067	84.36882		10.88	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			10.85731	84.93419		10.86461	84.88750		11.48	0.00	0.00	0	71,143.00
R2037	On 04/11/2021	Bond Future	11.49	Call	3,916.91000	3.91691		3,887.55000	3.88755	3,916.910	13.64	0.98	0.00	0	600.00
R2037	On 04/11/2021	Bond Future	12.30	Put	0.01000	0.00001		0.07000	0.00007	0.010	15.14	0.00	0.00	0	600.00
R2037	On 03/02/2022	Bond Future			11.06296	81.63390		11.07048	81.58717		12.12	0.00	0.00	0	99,160.00
R2037	On 05/05/2022	Bond Future			11.27169	82.59734		11.27948	82.55028		11.41	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.49128	79.31237		11.49938	79.26487		11.68	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	497.86000	0.49786		499.90000	0.49990	497.860	10.57	0.14	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	5,267.22000	5.26722		5,313.48000	5.31348	5,267.220	11.08	0.66	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	3,455.81000	3.45581		3,496.71000	3.49671	3,455.810	11.61	0.50	0.00	0	50.00
R2037	On 03/11/2022	Bond Future			11.70250	80.33944		11.71091	80.29146		11.48	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

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
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	10.98162	86.96674		10.99893	86.84836		11.95	0.00	0.00	0	38,898.00
R2040	On 03/02/2022	Bond Future	11.18209	83.43904		11.20003	83.31987		12.64	0.00	0.00	0	71,196.00
R2040	On 05/05/2022	Bond Future	11.38508	84.42380		11.40371	84.30351		11.89	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	Bond Future	9.82	Call	155.45000	0.15545	154.37000	0.15437	155.450	10.63	0.06	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	839.81000	0.83981	828.64000	0.82864	839.810	11.01	0.22	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	576.86000	0.57686	606.28000	0.60628	576.860	15.05	0.12	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.59842	80.90961	11.61783	80.78797		12.18	0.00	0	0.00
R2040	On 03/11/2022	Bond Future			11.80308	81.95792	11.82327	81.83485		11.97	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	10.99527	83.84405		11.00743	83.75939		12.46	0.00	0.00	0	22,199.00
R2044	On 03/02/2022	Bond Future	11.18539	80.40643		11.19798	80.32128		13.18	0.00	4,824,385.80	60	47,225.00
R2044	On 05/05/2022	Bond Future	11.37750	81.35540		11.39057	81.26947		12.39	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future	11.57903	77.93047		11.59264	77.84362		12.70	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future	11.77192	78.94012		11.78607	78.85228		12.47	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	10.94978	82.79093		10.95185	82.77611		12.83	0.00	19,041,913.90	230	92,551.00
R2048	On 04/11/2021	Bond Future	10.20	Call	0.20000	0.00020	0.99000	0.00099	0.200	12.11	0.00	0	1,050.00
R2048	On 04/11/2021	Bond Future	10.80	Call	270.34000	0.27034	345.75000	0.34575	270.340	12.35	0.27	0	1,050.00
R2048	On 03/02/2022	Bond Future			11.13681	83.72072	11.13889	83.70626		12.86	0.00	0	177,259.00
R2048	On 03/02/2022	Bond Future	10.00	Call	107.55000	0.10755	114.77000	0.11477	107.550	11.31	0.05	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.20	Call	234.86000	0.23486	246.74000	0.24674	234.860	11.62	0.10	0	900.00
R2048	On 03/02/2022	Bond Future	10.40	Call	451.72000	0.45172	468.74000	0.46874	451.720	11.94	0.17	0	100.00
R2048	On 03/02/2022	Bond Future	10.70	Call	998.32000	0.99832	1,022.02000	1.02202	998.320	12.43	0.30	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.90	Call	1,517.58000	1.51758	1,543.69000	1.54369	1,517.580	12.72	0.40	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	1,823.69000	1.82369	1,850.25000	1.85025	1,823.690	12.86	0.45	0	100.00
R2048	On 05/05/2022	Bond Future			11.31812	80.29344	11.32026	80.27898		12.75	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.50592	81.23457	11.50812	81.22013		12.38	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.69579	77.87017	11.69807	77.85563		12.83	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	10.60494	68.89081		10.62210	68.79531		12.15	0.00	0.00	0	13,159.00
R209	On 04/11/2021	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.05	0.00	0	1,445.00
R209	On 04/11/2021	Bond Future	10.00	Put	3,492.91000	3.49291	3,590.45000	3.59045	3,492.910	10.93	1.00	0	3,100.00
R209	On 04/11/2021	Bond Future	10.25	Put	2,056.51000	2.05651	2,170.87000	2.17087	2,056.510	11.52	0.93	0	4,250.00
R209	On 04/11/2021	Bond Future	10.50	Put	898.03000	0.89803	1,032.19000	1.03219	898.030	12.15	0.66	0	150.00
R209	On 04/11/2021	Bond Future	12.00	Put	0.00000	0.00000	0.07000	0.00007	0.000	15.83	0.00	0	4,000.00
R209	On 03/02/2022	Bond Future			10.79242	69.66448	10.81014	69.56834		12.23	0.00	0	18,110.00
R209	On 05/05/2022	Bond Future			10.98091	67.34497	10.99927	67.24784		12.05	0.00	0	4,666.00
R209	On 05/05/2022	Bond Future	9.75	Call	263.00000	0.26300	260.07000	0.26007	263.000	10.69	0.11	0	7,525.00

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	10.75	Put	2,985.81000	2.98581	3,058.80000	3.05880	2,985.810	11.77	0.57	0.00	0	10,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	778.87000	0.77887	813.14000	0.81314	778.870	13.67	0.20	0.00	0	10,050.00	
R209	On 04/08/2022	Bond Future			11.17315	68.13536	11.19218	68.03719		11.73	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			11.36797	65.87449	11.38771	65.77520		12.10	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			211.73091	211.73091	211.60391	211.60391			0.00	0.00	0	1,253.00	
R210	On 03/02/2022	Bond Future			214.16148	214.16148	214.03420	214.03420			0.00	0.00	0	1,381.00	
R210	On 05/05/2022	Bond Future			213.88535	213.88535	213.75735	213.75735			0.00	0.00	0	104.00	
R210	On 04/08/2022	Bond Future			216.57334	216.57334	216.44408	216.44408			0.00	0.00	0	0.00	
R210	On 03/11/2022	Bond Future			216.37558	216.37558	216.24350	216.24350			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			175.90389	175.90389	175.80939	175.80939			0.00	263,855,835.00	1,500	2,605.00	
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			9.90879	83.91234	9.93634	83.76673		9.56	0.00	0.00	0	7,073.00	
R213	On 03/02/2022	Bond Future			10.12594	84.85472	10.15461	84.70797		9.58	0.00	0.00	0	16,478.00	
R213	On 03/02/2022	Bond Future	8.63	Call	30.77000	0.03077	30.50000	0.03050	30.770	8.56	0.02	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	8.80	Call	54.48000	0.05448	53.61000	0.05361	54.480	8.51	0.04	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	9.15	Call	176.03000	0.17603	171.52000	0.17152	176.030	8.63	0.10	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	9.22	Call	222.05000	0.22205	216.16000	0.21616	222.050	8.71	0.12	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	9.58	Put	3,465.92000	3.46592	3,595.19000	3.59519	3,465.920	9.16	0.75	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	9.76	Put	2,806.61000	2.80661	2,927.22000	2.92722	2,806.610	9.37	0.66	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.00	Put	2,056.14000	2.05614	2,162.66000	2.16266	2,056.140	9.58	0.55	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.15	Put	1,668.20000	1.66820	1,764.87000	1.76487	1,668.200	9.72	0.48	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	10.17	Put	1,620.88000	1.62088	1,716.20000	1.71620	1,620.880	9.74	0.47	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	10.25	Put	1,442.17000	1.44217	1,532.04000	1.53204	1,442.170	9.81	0.43	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.60	Put	859.87000	0.85987	926.84000	0.92684	859.870	10.29	0.29	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.67	Put	773.95000	0.77395	836.70000	0.83670	773.950	10.40	0.27	0.00	0	220.00	
R213	On 05/05/2022	Bond Future			10.33944	82.32361	10.36931	82.17539		9.37	0.00	0.00	0	0.00	
R213	On 04/08/2022	Bond Future			10.56319	83.29243	10.59440	83.14242		9.08	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future			10.79479	80.83338	10.82738	80.68175		9.30	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	

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
R214	On 04/11/2021	Bond Future	10.98500	65.58760		10.99714	65.51903		13.01	0.00	0.00	0	4,541.00
R214	On 03/02/2022	Bond Future	11.17346	66.32420		11.18600	66.25527		13.08	0.00	22,483,903.80	339	19,040.00
R214	On 05/05/2022	Bond Future	11.35620	63.82690		11.36919	63.75729		12.94	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future	11.54512	64.57487		11.55859	64.50455		12.59	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.73613	62.13036		11.75010	62.05929		13.05	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 :											1,951,512,685.74	17,269	1 655 390,00
Grand Total:											1,951,512,685.74	17,269	1 655 390,00