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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/10/2021

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		792.88400	792.88400		795.72800	795.72800			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		801.79900	801.79900		804.67900	804.67900			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		811.25500	811.25500		814.17200	814.17200			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		821.15300	821.15300		824.10700	824.10700			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		831.36800	831.36800		825.54000	825.54000			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		901.63600	901.63600		908.46300	908.46300			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		911.77300	911.77300		918.68300	918.68300			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		922.52700	922.52700		929.52100	929.52100			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		933.78300	933.78300		940.86300	940.86300			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		945.39900	945.39900		937.67000	937.67000			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		797.31300	797.31300		803.92500	803.92500			0.00	0.00	0	115.00

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ALBI	On 03/02/2022	Index Future	806.27800	806.27800		812.96900	812.96900			0.00	0.00	0	136.00
ALBI	On 05/05/2022	Index Future	815.78700	815.78700		822.55900	822.55900			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	825.74100	825.74100		832.59700	832.59700			0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	836.01300	836.01300		831.00000	831.00000			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	11.51373	75.51066		11.38058	76.20679			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.76636	76.37837		11.62733	77.08301			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	12.01856	73.52059		11.87350	74.23385			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.27983	74.39727		12.12830	75.11980			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.54887	71.60224		12.19000	73.27634			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	12.00041	73.85993		11.86197	74.68127			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.23120	74.70873		12.08666	75.53991			0.00	597,669.84	8	3,579.00
ES42	On 05/05/2022	Bond Future	12.46991	71.34976		12.31880	72.19111			0.00	142,699.52	2	1,190.00
ES42	On 04/08/2022	Bond Future	12.71044	72.19918		12.55252	73.05129			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.95908	68.89666		12.58000	70.90402			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	787.20300	787.20300		793.66500	793.66500			0.00	7,872,030.00	1	49.00
GOVI	On 03/02/2022	GOVI	796.05400	796.05400		802.59300	802.59300			0.00	0.00	0	942.00
GOVI	On 05/05/2022	GOVI	805.44300	805.44300		812.06100	812.06100			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	815.27000	815.27000		821.97000	821.97000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	825.41200	825.41200		820.42000	820.42000			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	154.84224	154.84224		154.84472	154.84472			0.00	0.00	0	1,838.00
I2025	On 03/02/2022	Bond Future	155.03793	155.03793		155.04129	155.04129			0.00	0.00	0	4,632.00
I2025	On 05/05/2022	Bond Future	156.90451	156.90451		156.90829	156.90829			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.26393	157.26393		157.26746	157.26746			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.23688	159.23688		157.90000	157.90000			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	113.90789	113.90789		114.02716	114.02716			0.00	2,278,157.80	20	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	115.21688	115.21688		115.33821	115.33821			0.00	0.00	0	2,576.00
I2029	On 05/05/2022	Bond Future	115.40593	115.40593		115.52893	115.52893			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.85665	116.85665		116.98129	116.98129			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	117.09880	117.09880		117.62000	117.62000			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	108.37850	108.37850		108.28851	108.28851			0.00	0.00	0	2,113.00
I2033	On 03/02/2022	Bond Future	109.62393	109.62393		109.53350	109.53350			0.00	0.00	0	7,143.00
I2033	On 05/05/2022	Bond Future	109.66480	109.66480		109.57346	109.57346			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	111.04327	111.04327		110.95098	110.95098			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	111.13161	111.13161		111.55000	111.55000			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	121.57326	121.57326		121.68865	121.68865			0.00	0.00	0	3,196.00
I2038	On 03/02/2022	Bond Future	121.18860	121.18860		121.30609	121.30609			0.00	0.00	0	4,177.00
I2038	On 05/05/2022	Bond Future	122.64779	122.64779		122.76695	122.76695			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.37522	122.37522		122.49548	122.49548			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	123.91069	123.91069		122.00000	122.00000			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	109.00261	109.00261		109.51740	109.51740			0.00	0.00	0	9,554.00
I2046	On 03/02/2022	Bond Future	110.25520	110.25520		110.77665	110.77665			0.00	0.00	0	13,054.00
I2046	On 05/05/2022	Bond Future	109.70034	109.70034		110.22802	110.22802			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	111.07941	111.07941		111.61385	111.61385			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	110.55026	110.55026		111.41000	111.41000			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	112.12904	112.12904		112.09070	112.09070			0.00	0.00	0	3,193.00
I2050	On 03/02/2022	Bond Future	111.43570	111.43570		111.39760	111.39760			0.00	0.00	0	7,284.00
I2050	On 05/05/2022	Bond Future	112.77749	112.77749		112.73917	112.73917			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	112.18014	112.18014		112.14109	112.14109			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.58779	113.58779		112.91000	112.91000			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	297.01000	297.01000		297.20500	297.20500			0.00	0.00	0	31.00
IGOV	On 03/02/2022	Index Future	300.42300	300.42300		300.62300	300.62300			0.00	0.00	0	485.00
IGOV	On 05/05/2022	Index Future	304.04000	304.04000		304.24200	304.24200			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	307.82100	307.82100		308.02700	308.02700			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	311.72100	311.72100		308.73000	308.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.75500	96.24500		3.75000	96.25000			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.02500	95.97500		4.03500	95.96500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.13000	95.87000		4.12000	95.88000			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			4.35000	95.65000		4.41000	95.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.48500	95.51500		4.53500	95.46500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.72000	95.28000		4.85000	95.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.04000	94.96000		5.09000	94.91000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.32000	94.68000		5.34000	94.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.88500	94.11500		5.87000	94.13000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.19000	93.81000		6.15000	93.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.55000	93.45000		6.49500	93.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.86500	93.13500		6.71000	93.29000			0.00	0.00	0	0.00
R186	On 04/11/2021	Bond Future			7.99071	114.39545		7.89725	114.80740		5.19	0.00	34,318,635.00	300	18,838.00
R186	On 04/11/2021	Bond Future	7.77	Put	1,103.07000	1.10307		810.44000	0.81044	1,103.070	5.12	0.80	0.00	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put	1.63000	0.00163		0.82000	0.00082	1.630	5.76	0.00	0.00	0	15,177.00
R186	On 03/02/2022	Bond Future			8.21676	110.40006		8.11684	110.81732		5.51	0.00	2,649,601.44	24	53,468.00
R186	On 05/05/2022	Bond Future			8.45476	111.70292		8.34771	112.12542		5.24	0.00	781,920.44	7	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	72.54000	0.07254		94.86000	0.09486	72.540	4.88	0.04	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	222.01000	0.22201		279.03000	0.27903	222.010	4.74	0.12	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	321.43000	0.32143		398.18000	0.39818	321.430	4.69	0.16	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	732.77000	0.73277		868.22000	0.86822	732.770	4.94	0.29	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,384.88000	1.38488		1,217.30000	1.21730	1,384.880	5.30	0.43	0.00	0	4,035.00
R186	On 04/08/2022	Bond Future			8.71003	107.74618		8.59497	108.17454		5.22	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	138.21000	0.13821		173.08000	0.17308	138.210	4.62	0.07	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	761.01000	0.76101		889.22000	0.88922	761.010	4.77	0.28	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	774.70000	0.77470		683.14000	0.68314	774.700	5.85	0.23	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.98208	109.12555		8.54000	110.68233			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			327.78976	327.78976		328.09353	328.09353			0.00	0.00	0	1,189.00
R197	On 03/02/2022	Bond Future			323.31946	323.31946		323.62876	323.62876			0.00	0.00	0	1,048.00
R197	On 05/05/2022	Bond Future			327.21215	327.21215		327.52599	327.52599			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			322.95705	322.95705		323.27330	323.27330			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			327.00985	327.00985		323.88000	323.88000			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			241.51752	241.51752		241.43687	241.43687			0.00	0.00	0	4,415.00
R202	On 03/02/2022	Bond Future			239.91797	239.91797		239.83761	239.83761			0.00	0.00	0	7,848.00
R202	On 05/05/2022	Bond Future			242.80632	242.80632		242.72574	242.72574			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			241.41333	241.41333		241.33105	241.33105			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			244.44239	244.44239		241.76000	241.76000			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	5.43689	104.36622		5.41371	104.39572		1.14	0.00	0.00	0	6,810.00
R2023	On 03/02/2022	Bond Future	5.67354	105.53961		5.64387	105.57009		1.11	0.00	844,316.88	8	11,361.00
R2023	On 05/05/2022	Bond Future	5.95690	102.87455		5.91742	102.90565		0.91	0.00	205,749.10	2	777.00
R2023	On 04/08/2022	Bond Future	6.41893	104.10792		6.36063	104.13992		0.64	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future	7.57284	101.51605		6.26000	101.91730			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	9.49361	93.77603		9.37511	94.40873		8.65	0.00	0.00	0	66,127.00
R2030	On 04/11/2021	Bond Future	8.27	Call	0.00000	0.00000	0.01000	0.00001	0.000	7.92	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	1.58000	0.00158	7.68000	0.00768	1.580	8.02	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	2.02000	0.00202	9.43000	0.00943	2.020	8.02	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.80	Call	2.88000	0.00288	12.69000	0.01269	2.880	8.03	0.01	0	560.00
R2030	On 04/11/2021	Bond Future	9.20	Call	123.47000	0.12347	275.33000	0.27533	123.470	8.34	0.16	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	1,480.33000	1.48033	1,036.06000	1.03606	1,480.330	8.40	0.80	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	1,082.56000	1.08256	719.06000	0.71906	1,082.560	8.50	0.68	0	9,100.00
R2030	On 04/11/2021	Bond Future	9.40	Call	409.77000	0.40977	721.19000	0.72119	409.770	8.55	0.38	0	560.00
R2030	On 04/11/2021	Bond Future	9.90	Call	2,207.65000	2.20765	2,801.37000	2.80137	2,207.650	9.18	0.90	0	29.00
R2030	On 04/11/2021	Bond Future	11.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	10.81	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	10.98	0.00	0	300.00
R2030	On 03/02/2022	Bond Future	9.71019	90.82647		9.58597	91.46683		8.92	0.00	23,069,923.38	254	76,730.00
R2030	On 03/02/2022	Bond Future	8.39	Call	74.32000	0.07432	111.39000	0.11139	74.320	8.22	0.05	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	273.23000	0.27323	378.16000	0.37816	273.230	8.19	0.14	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,790.68000	2.79068	2,392.53000	2.39253	2,790.680	8.62	0.66	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,449.94000	1.44994	1,769.71000	1.76971	1,449.940	8.82	0.46	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,561.61000	1.56161	1,295.05000	1.29505	1,561.610	8.94	0.46	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	287.83000	0.28783	225.15000	0.22515	287.830	10.19	0.12	0	1,000.00
R2030	On 05/05/2022	Bond Future	9.93424	91.89868		9.80399	92.54687		8.42	0.00	10,292,652.16	112	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	38.22000	0.03822	54.03000	0.05403	38.220	7.92	0.02	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	102.80000	0.10280	139.52000	0.13952	102.800	7.89	0.05	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	204.71000	0.20471	269.81000	0.26981	204.710	7.83	0.09	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	388.71000	0.38871	497.59000	0.49759	388.710	7.77	0.15	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	447.63000	0.44763	569.17000	0.56917	447.630	7.75	0.17	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,968.77000	3.96877	3,537.01000	3.53701	3,968.770	7.99	0.70	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,213.94000	2.21394	1,921.81000	1.92181	2,213.940	8.39	0.48	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,688.86000	1.68886	1,450.47000	1.45047	1,688.860	8.56	0.40	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	675.43000	0.67543	566.57000	0.56657	675.430	9.45	0.19	0	1,800.00
R2030	On 04/08/2022	Bond Future	10.17316	88.97912		10.03625	89.63576		8.43	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	197.16000	0.19716	252.70000	0.25270	197.160	7.76	0.07	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	655.38000	0.65538	798.93000	0.79893	655.380	7.77	0.20	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,340.39000	1.34039	1,165.15000	1.16515	1,340.390	9.02	0.29	0	800.00
R2030	On 03/11/2022	Bond Future	10.40783	90.12513		10.09000	91.60403			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			10.08299		89.25189		9.95950	89.97747		9.78	0.00	0.00	0	87,985.00
R2032	On 04/11/2021	Bond Future	9.33	Call	0.86000		0.00086		5.28000	0.00528	0.860	8.77	0.00	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	9.83	Call	150.49000		0.15049		347.98000	0.34798	150.490	9.07	0.18	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	12.37	0.00	0.00	0	700.00
R2032	On 03/02/2022	Bond Future			10.29612		90.25538		10.16723	90.98966		9.72	0.00	42,059,007.08	466	105,122.00
R2032	On 03/02/2022	Bond Future	8.91	Call	45.13000		0.04513		72.76000	0.07276	45.130	8.58	0.03	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	95.09000		0.09509		146.73000	0.14673	95.090	8.48	0.06	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	338.80000		0.33880		479.30000	0.47930	338.800	8.45	0.16	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	349.86000		0.34986		493.54000	0.49354	349.860	8.46	0.16	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	396.20000		0.39620		552.89000	0.55289	396.200	8.52	0.18	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	4,105.63000		4.10563		3,544.96000	3.54496	4,105.630	8.60	0.80	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	3,487.48000		3.48748		2,977.15000	2.97715	3,487.480	8.82	0.73	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	841.30000		0.84130		1,099.17000	1.09917	841.300	8.96	0.31	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	3,124.52000		3.12452		2,648.11000	2.64811	3,124.520	8.96	0.69	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	2,286.86000		2.28686		1,901.93000	1.90193	2,286.860	9.31	0.57	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,696.60000		1.69660		1,387.70000	1.38770	1,696.600	9.57	0.46	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	1,457.36000		1.45736		1,182.29000	1.18229	1,457.360	9.67	0.42	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1,286.19000		1.28619		1,036.74000	1.03674	1,286.190	9.75	0.38	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	1,061.11000		1.06111		847.38000	0.84738	1,061.110	9.88	0.33	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	1,043.87000		1.04387		832.96000	0.83296	1,043.870	9.89	0.32	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	706.98000		0.70698		555.44000	0.55544	706.980	10.20	0.24	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	651.74000		0.65174		510.64000	0.51064	651.740	10.28	0.22	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	487.53000		0.48753		378.81000	0.37881	487.530	10.57	0.17	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.51253		87.17398		10.37796	87.91717		9.57	0.00	12,465,879.14	143	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	504.10000		0.50410		653.81000	0.65381	504.100	8.47	0.18	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,508.23000		1.50823		1,820.59000	1.82059	1,508.230	9.00	0.39	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	1,778.19000		1.77819		2,122.35000	2.12235	1,778.190	9.13	0.43	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,398.01000		1.39801		1,175.20000	1.17520	1,398.010	9.77	0.33	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	1,109.43000		1.10943		926.06000	0.92606	1,109.430	10.01	0.27	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.73566		88.19945		10.59506	88.95217		9.31	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	220.89000		0.22089		287.41000	0.28741	220.890	8.38	0.08	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	783.99000		0.78399		962.55000	0.96255	783.990	8.47	0.22	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,360.70000		1.36070		1,174.74000	1.17474	1,360.700	10.15	0.27	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.96471		85.19087		10.66000	86.78131			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			10.59803		89.54520		10.45946	90.44198		10.79	0.00	0.00	0	38,608.00
R2035	On 04/11/2021	Bond Future	10.11	Call	23.07000		0.02307		88.44000	0.08844	23.070	9.84	0.03	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.12	Call	25.42000		0.02542		95.53000	0.09553	25.420	9.84	0.04	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	68.14000		0.06814		208.26000	0.20826	68.140	9.87	0.09	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.26	Call	87.41000		0.08741		252.96000	0.25296	87.410	9.90	0.11	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	730.90000	0.73090		396.44000	0.39644	730.900	10.54	0.49	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.62	Call	811.68000	0.81168		1,396.55000	1.39655	811.680	10.57	0.53	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	54.01000	0.05401		22.26000	0.02226	54.010	11.45	0.06	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.20	Put	24.81000	0.02481		9.85000	0.00985	24.810	11.75	0.03	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	11.75	Put	0.38000	0.00038		0.14000	0.00014	0.380	12.87	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	13.99	0.00	0.00	0	400.00
R2035	On 03/02/2022	Bond Future			10.81190	90.55200		10.66743	91.45943		10.76	0.00	31,059,336.00	343	89,474.00
R2035	On 03/02/2022	Bond Future	9.70	Call	125.11000	0.12511		199.37000	0.19937	125.110	9.41	0.06	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	236.24000	0.23624		360.11000	0.36011	236.240	9.31	0.11	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	405.89000	0.40589		590.52000	0.59052	405.890	9.43	0.17	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	609.45000	0.60945		852.95000	0.85295	609.450	9.66	0.23	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	643.21000	0.64321		895.56000	0.89556	643.210	9.70	0.24	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	3,805.33000	3.80533		3,186.44000	3.18644	3,805.330	9.83	0.72	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	810.00000	0.81000		1,103.14000	1.10314	810.000	9.85	0.28	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	2,701.95000	2.70195		2,209.04000	2.20904	2,701.950	10.26	0.59	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	2,561.07000	2.56107		2,086.63000	2.08663	2,561.070	10.32	0.57	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,472.62000	1.47262		1,159.93000	1.15993	1,472.620	10.80	0.39	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1,427.76000	1.42776		1,122.67000	1.12267	1,427.760	10.82	0.38	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1,299.99000	1.29999		1,017.00000	1.01700	1,299.990	10.89	0.35	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	991.66000	0.99166		765.38000	0.76538	991.660	11.11	0.29	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	916.81000	0.91681		705.28000	0.70528	916.810	11.19	0.27	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	834.02000	0.83402		639.15000	0.63915	834.020	11.29	0.25	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	490.46000	0.49046		369.62000	0.36962	490.460	11.91	0.16	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	388.87000	0.38887		291.45000	0.29145	388.870	12.19	0.13	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			11.02068	87.14262		10.87026	88.06093		10.65	0.00	4,705,701.48	54	8,926.00
R2035	On 04/08/2022	Bond Future			11.23822	88.16551		11.08136	89.09549		10.34	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.84	Call	475.22000	0.47522		615.95000	0.61595	475.220	9.36	0.13	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,262.59000	5.26259		4,672.18000	4.67218	5,262.590	9.81	0.66	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,535.68000	3.53568		3,085.07000	3.08507	3,535.680	10.24	0.51	0.00	0	100.00
R2035	On 03/11/2022	Bond Future			11.46020	84.82665		11.14000	86.68478			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			10.79144	85.35726		10.65279	86.25841		11.26	0.00	1,877,859.72	22	71,143.00
R2037	On 04/11/2021	Bond Future	11.49	Call	4,343.09000	4.34309		5,234.87000	5.23487	4,343.090	12.97	0.98	0.00	0	600.00
R2037	On 04/11/2021	Bond Future	12.30	Put	0.02000	0.00002		0.01000	0.00001	0.020	14.28	0.00	0.00	0	600.00
R2037	On 03/02/2022	Bond Future			10.99424	82.06278		10.84990	82.97463		11.83	0.00	1,066,816.14	13	99,081.00
R2037	On 05/05/2022	Bond Future			11.20011	83.03169		11.04992	83.95451		11.16	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.41659	79.75243		11.26001	80.68687		11.43	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	540.52000	0.54052		697.10000	0.69710	540.520	10.36	0.15	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,941.19000	4.94119		4,371.46000	4.37146	4,941.190	10.85	0.64	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	3,192.89000	3.19289		2,772.41000	2.77241	3,192.890	11.36	0.48	0.00	0	50.00
R2037	On 03/11/2022	Bond Future			11.62475	80.78512		11.31000	82.62846			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	10.93073	87.31629		10.78698	88.31610		11.70	0.00	0.00	0	38,898.00
R2040	On 03/02/2022		Bond Future	11.12895	83.79362		10.97929	84.80517		12.31	0.00	13,155,598.34	157	71,196.00
R2040	On 05/05/2022		Bond Future	11.32970	84.78303		11.17396	85.80670		11.60	0.00	4,408,717.56	52	8,498.00
R2040	On 05/05/2022	9.82	Call	167.23000	0.16723		243.57000	0.24357	167.230	10.39	0.06	0.00	0	1,200.00
R2040	On 05/05/2022	10.57	Call	896.32000	0.89632		1,170.28000	1.17028	896.320	10.75	0.24	0.00	0	1,200.00
R2040	On 05/05/2022	13.04	Put	513.61000	0.51361		414.33000	0.41433	513.610	14.72	0.11	0.00	0	1,200.00
R2040	On 04/08/2022		Bond Future	11.54061	81.27361		11.37821	82.31016		11.89	0.00	0.00	0	0.00
R2040	On 03/11/2022		Bond Future	11.74289	82.32660		11.40000	84.47926			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	10.94415	84.20158		10.80030	85.22183		12.19	0.00	0.00	0	22,199.00
R2044	On 03/02/2022		Bond Future	11.13203	80.76899		10.98229	81.80121		12.83	0.00	24,230,697.00	300	47,285.00
R2044	On 05/05/2022		Bond Future	11.32190	81.72269		11.16609	82.76735		12.09	0.00	1,471,008.42	18	5,735.00
R2044	On 04/08/2022		Bond Future	11.52100	78.30260		11.35857	79.36029		12.39	0.00	0.00	0	0.00
R2044	On 03/11/2022		Bond Future	11.71152	79.31698		11.40000	81.31102			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	10.89857	83.15915		10.74963	84.24688		12.54	0.00	0.00	0	92,321.00
R2048	On 04/11/2021	10.20	Call	2.20000	0.00220		15.25000	0.01525	2.200	11.81	0.00	0.00	0	1,050.00
R2048	On 04/11/2021	10.80	Call	487.67000	0.48767		1,027.07000	1.02707	487.670	12.19	0.36	0.00	0	1,050.00
R2048	On 03/02/2022		Bond Future	11.08331	84.09413		10.92815	85.19460		12.51	0.00	9,586,730.82	114	177,259.00
R2048	On 03/02/2022	10.00	Call	125.31000	0.12531		211.23000	0.21123	125.310	11.03	0.06	0.00	0	1,300.00
R2048	On 03/02/2022	10.20	Call	268.24000	0.26824		420.98000	0.42098	268.240	11.33	0.11	0.00	0	900.00
R2048	On 03/02/2022	10.40	Call	507.34000	0.50734		748.83000	0.74883	507.340	11.62	0.18	0.00	0	100.00
R2048	On 03/02/2022	10.70	Call	1,098.38000	1.09838		1,501.75000	1.50175	1,098.380	12.10	0.32	0.00	0	1,300.00
R2048	On 03/02/2022	10.90	Call	1,652.53000	1.65253		2,169.61000	2.16961	1,652.530	12.38	0.42	0.00	0	900.00
R2048	On 03/02/2022	11.00	Call	1,976.81000	1.97681		2,549.57000	2.54957	1,976.810	12.51	0.47	0.00	0	100.00
R2048	On 05/05/2022		Bond Future	11.26240	80.67158		11.10098	81.78529		12.44	0.00	3,065,520.04	38	2,035.00
R2048	On 04/08/2022		Bond Future	11.44780	81.61771		11.27963	82.74536		12.07	0.00	0.00	0	0.00
R2048	On 03/11/2022		Bond Future	11.63522	78.25822		11.31000	80.40261			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	10.55380	69.17655		10.42006	69.93191		11.94	0.00	0.00	0	13,159.00
R209	On 04/11/2021	9.50	Call	0.01000	0.00001		0.10000	0.00010	0.010	10.80	0.00	0.00	0	1,445.00
R209	On 04/11/2021	10.00	Put	3,215.43000	3.21543		2,491.69000	2.49169	3,215.430	10.95	0.98	0.00	0	3,100.00
R209	On 04/11/2021	10.25	Put	1,840.94000	1.84094		1,255.61000	1.25561	1,840.940	11.48	0.86	0.00	0	4,250.00
R209	On 04/11/2021	10.50	Put	809.19000	0.80919		470.73000	0.47073	809.190	11.94	0.57	0.00	0	150.00
R209	On 04/11/2021	12.00	Put	0.02000	0.00002		0.01000	0.00001	0.020	14.98	0.00	0.00	0	4,000.00
R209	On 03/02/2022		Bond Future	10.73922	69.95429		10.60046	70.71855		11.96	0.00	2,728,217.31	39	18,110.00
R209	On 05/05/2022		Bond Future	10.92564	67.63856		10.78167	68.41197		11.82	0.00	879,301.28	13	3,326.00
R209	On 05/05/2022	9.75	Call	287.47000	0.28747		392.83000	0.39283	287.470	10.49	0.12	0.00	0	5,750.00

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	2,802.56000	2.80256	2,405.00000	2.40500	2,802.560	11.55	0.55	0.00	0	6,500.00	
R209	On 05/05/2022	Bond Future	12.00	Put	706.19000	0.70619	578.43000	0.57843	706.190	13.41	0.19	0.00	0	6,500.00	
R209	On 04/08/2022	Bond Future			11.11573	68.43282	10.96627	69.21604		11.51	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			11.30832	66.17582	11.02000	67.66032			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			212.47064	212.47064	212.40573	212.40573			0.00	0.00	0	1,253.00	
R210	On 03/02/2022	Bond Future			214.91225	214.91225	214.84786	214.84786			0.00	0.00	0	1,381.00	
R210	On 05/05/2022	Bond Future			214.64609	214.64609	214.58097	214.58097			0.00	0.00	0	104.00	
R210	On 04/08/2022	Bond Future			217.34440	217.34440	217.27886	217.27886			0.00	0.00	0	0.00	
R210	On 03/11/2022	Bond Future			217.15613	217.15613	218.11000	218.11000			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			175.81639	175.81639	175.77263	175.77263			0.00	0.00	0	3,105.00	
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			9.83307	84.31425	9.70454	85.00228		9.51	0.00	0.00	0	7,073.00	
R213	On 03/02/2022	Bond Future			10.04669	85.26215	9.91241	85.95848		9.45	0.00	0.00	0	16,478.00	
R213	On 03/02/2022	Bond Future	8.63	Call	44.83000	0.04483	72.33000	0.07233	44.830	8.53	0.03	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	8.80	Call	76.92000	0.07692	120.17000	0.12017	76.920	8.47	0.05	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	9.15	Call	210.53000	0.21053	308.29000	0.30829	210.530	8.35	0.12	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	9.22	Call	253.13000	0.25313	366.04000	0.36604	253.130	8.33	0.13	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	9.58	Put	3,128.54000	3.12854	2,655.24000	2.65524	3,128.540	8.72	0.72	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	9.76	Put	2,500.50000	2.50050	2,090.37000	2.09037	2,500.500	8.94	0.63	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.00	Put	1,809.49000	1.80949	1,483.16000	1.48316	1,809.490	9.23	0.51	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.15	Put	1,450.32000	1.45032	1,173.36000	1.17336	1,450.320	9.36	0.44	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	10.17	Put	1,406.98000	1.40698	1,136.35000	1.13635	1,406.980	9.38	0.43	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	10.25	Put	1,243.31000	1.24331	997.30000	0.99730	1,243.310	9.45	0.39	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.60	Put	705.22000	0.70522	550.55000	0.55055	705.220	9.81	0.26	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.67	Put	628.39000	0.62839	488.37000	0.48837	628.390	9.90	0.23	0.00	0	220.00	
R213	On 05/05/2022	Bond Future			10.25664	82.73633	10.11649	83.44110		9.26	0.00	0.00	0	0.00	
R213	On 04/08/2022	Bond Future			10.47658	83.71061	10.33005	84.42450		9.01	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future			10.70420	81.25683	10.39000	82.74804			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	10.92380	65.93504		10.78500	66.73406		12.74	0.00	0.00	0	4,541.00
R214	On 03/02/2022	Bond Future	11.10974	66.67634		10.96553	67.48476		12.73	0.00	600,087.06	9	18,701.00
R214	On 05/05/2022	Bond Future	11.29001	64.18354		11.14038	65.00165		12.63	0.00	128,367.08	2	441.00
R214	On 04/08/2022	Bond Future	11.47629	64.93617		11.32085	65.76448		12.29	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.66461	62.49629		11.35000	64.14780			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 :											236,542,200.03	2,521	1 642 557,00
Grand Total:											236,542,200.03	2,521	1 642 557,00