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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/03/2020

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	92.77000		92.77000		92.74000	92.74000			0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future	625.19300		625.19300		609.92200	609.92200			0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future	635.19000		635.19000		619.67700	619.67700			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	645.55800		645.55800		629.79200	629.79200			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	656.20800		656.20800		640.18200	640.18200			0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future	678.09300		678.09300		650.33400	650.33400			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	688.93500		688.93500		660.73400	660.73400			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	700.18100		700.18100		671.51900	671.51900			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	711.73200		711.73200		682.59800	682.59800			0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future	615.86900		615.86900		588.88900	588.88900			0.00	0.00	0	208.0
ALBI	On 06/08/2020	Index Future	625.71600		625.71600		598.30700	598.30700			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	635.93000		635.93000		608.07300	608.07300			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/02/2021	Index Future	646.42100		646.42100		618.10500	618.10500			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 07/05/2020	Bond Future	13.42456		64.81944		14.22983	61.41608			0.00	0.00	0	350.0
ES33	On 06/08/2020	Bond Future	13.67650		65.86715		14.51906	62.40920			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future	13.93376		63.14341		14.81517	59.62979			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	14.21029		64.18516		15.13432	60.61355			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 07/05/2020	Bond Future	13.63472		64.80504		14.51440	60.85677			0.00	0.00	0	4,919.0
ES42	On 06/08/2020	Bond Future	13.87784		65.85275		14.80155	61.84114			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future	14.12829		62.65419		15.09957	58.57796			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	14.38837		63.68789		15.41004	59.54441			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 07/05/2020	GOVI	608.29300		608.29300		581.71600	581.71600			0.00	0.00	0	1,180.0
GOVI	On 06/08/2020	GOVI	618.02000		618.02000		591.01900	591.01900			0.00	0.00	0	1.0
GOVI	On 05/11/2020	GOVI	628.10700		628.10700		600.66600	600.66600			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	638.46900		638.46900		610.57600	610.57600			0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future	128.72416		128.72416		124.72696	124.72696			0.00	0.00	0	2,087.0
I2025	On 06/08/2020	Bond Future	129.33038		129.33038		125.26842	125.26842			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	131.44946		131.44946		127.32122	127.32122			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	132.11936		132.11936		127.92204	127.92204			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 07/05/2020	Bond Future	88.00742		88.00742		81.92215	81.92215			0.00	0.00	0	3,814.0
I2029	On 06/08/2020	Bond Future	89.45178		89.45178		83.26720	83.26720			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future	89.77479		89.77479		83.48903	83.48903			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	91.27639		91.27639		84.88555	84.88555			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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
I2033	On 07/05/2020	Bond Future			79.00865		79.00865		78.99052	78.99052			0.00	0.00	0	7,142.0
I2033	On 06/08/2020	Bond Future			80.30532		80.30532		80.28746	80.28746			0.00	0.00	0	0.0
I2033	On 05/11/2020	Bond Future			80.40086		80.40086		80.38281	80.38281			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			81.74573		81.74573		81.72743	81.72743			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 07/05/2020	Bond Future			89.22012		89.22012		86.31526	86.31526			0.00	0.00	0	11,856.0
I2038	On 06/08/2020	Bond Future			88.98967		88.98967		86.03774	86.03774			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future			90.44790		90.44790		87.44770	87.44770			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			90.24084		90.24084		87.19048	87.19048			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 07/05/2020	Bond Future			75.42973		75.42973		73.06488	73.06488			0.00	5,657,229.75	75	15,165.0
I2046	On 06/08/2020	Bond Future			76.66771		76.66771		74.26454	74.26454			0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future			76.12838		76.12838		73.68602	73.68602			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			77.40175		77.40175		74.91851	74.91851			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 07/05/2020	Bond Future			75.08275		75.08275		73.83523	73.83523			0.00	95,805,589.00	1,276	15,441.0
I2050	On 06/08/2020	Bond Future			74.43533		74.43533		73.16784	73.16784			0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future			75.65511		75.65511		74.36700	74.36700			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			75.00042		75.00042		73.69080	73.69080			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 07/05/2020	Index Future			223.31200		223.31200		218.52100	218.52100			0.00	0.00	0	983.0
IGOV	On 06/08/2020	Index Future			226.93800		226.93800		222.06900	222.06900			0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future			230.69600		230.69600		225.74700	225.74700			0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future			234.55500		234.55500		229.52300	229.52300			0.00	0.00	0	0.0
R186	On 07/05/2020	Bond Future			10.70860		103.10857		11.28198	100.50217		8.24	0.00	1,464,760,345.42	14,206	88,044.0
R186	On 07/05/2020	Bond Future	7.90	Put	14,165.88000		14.16588		16,772.28000	16.77228	14,165.880	8.14	1.00	0.00	0	2,500.0
R186	On 07/05/2020	Bond Future	8.50	Put	10,931.83000		10.93183		13,538.11000	13.53811	10,931.830	8.14	1.00	0.00	0	23,172.0
R186	On 06/08/2020	Bond Future			10.94166		99.47746		11.54846	96.82965		8.80	0.00	0.00	0	2,180.0
R186	On 05/11/2020	Bond Future			11.18245		101.08434		11.82511	98.39401		8.55	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.84	Call	34.94000		0.03494		0.03000	0.00003	34.940	8.36	0.02	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.34	Call	85.65000		0.08565		0.29000	0.00029	85.650	8.36	0.03	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	9,006.90000		9.00690		11,359.26000	11.35926	9,006.900	8.36	0.89	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			11.44545		97.45439		12.12784	94.71971		8.51	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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
R197	On 07/05/2020	Bond Future			297.33820		297.33820		297.31817	297.31817			0.00	29,733,820.00	100	2,507.0
R197	On 06/08/2020	Bond Future			294.43155		294.43155		294.41334	294.41334			0.00	0.00	0	0.0
R197	On 05/11/2020	Bond Future			299.25595		299.25595		299.23806	299.23806			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			296.27149		296.27149		296.25320	296.25320			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 07/05/2020	Bond Future			190.24551		190.24551		179.88416	179.88416			0.00	2,853,682.65	15	8,149.0
R202	On 06/08/2020	Bond Future			189.23208		189.23208		178.70191	178.70191			0.00	0.00	0	0.0
R202	On 05/11/2020	Bond Future			192.33263		192.33263		181.63043	181.63043			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			191.30576		191.30576		180.42458	180.42458			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 07/05/2020	Bond Future			7.31773		102.61007		7.60937	101.88138		3.52	0.00	0.00	0	59,868.0
R2023	On 06/08/2020	Bond Future			7.40098		104.26863		7.72424	103.52886		3.43	0.00	0.00	0	0.0
R2023	On 05/11/2020	Bond Future			7.49745		102.02844		7.85880	101.27698		3.44	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			7.61598		103.71168		8.02617	102.94784		3.14	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 07/05/2020	Bond Future			11.78239		80.66185		12.46460	77.45199		11.93	0.00	114,539,827.00	1,420	103,102.0
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.71	0.00	0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	8.85	Put	16,093.32000		16.09332		19,303.18000	19.30318	16,093.320	11.71	1.00	0.00	0	5,820.0
R2030	On 07/05/2020	Bond Future	8.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.71	0.00	0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	8.90	Put	15,783.99000		15.78399		18,993.85000	18.99385	15,783.990	11.71	1.00	0.00	0	5,820.0
R2030	On 06/08/2020	Bond Future			12.00475		77.95721		12.71909	74.69604		12.75	0.00	0.00	0	325.0
R2030	On 06/08/2020	Bond Future	8.36	Call	2.56000		0.00256		0.00000	0.00000	2.560	12.56	0.00	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	3.86000		0.00386		0.01000	0.00001	3.860	12.56	0.00	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	10.42000		0.01042		0.03000	0.00003	10.420	12.56	0.01	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	16.99000		0.01699		0.08000	0.00008	16.990	12.56	0.01	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Call	24.59000		0.02459		0.15000	0.00015	24.590	12.56	0.01	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	9.42	Put	13,571.16000		13.57116		16,791.51000	16.79151	13,571.160	12.56	0.98	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.75	Call	84.49000		0.08449		1.44000	0.00144	84.490	12.56	0.04	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	10.00	Call	139.36000		0.13936		3.60000	0.00360	139.360	12.56	0.06	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.70	Call	469.20000		0.46920		41.80000	0.04180	469.200	12.56	0.16	0.00	0	470.0
R2030	On 05/11/2020	Bond Future			12.22066		79.21659		12.96735	75.90293		12.38	0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future	8.10	Call	11.16000		0.01116		0.01000	0.00001	11.160	12.02	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	18.29000		0.01829		0.02000	0.00002	18.290	12.02	0.01	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	19.03000		0.01903		0.02000	0.00002	19.030	12.02	0.01	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	26.58000		0.02658		0.04000	0.00004	26.580	12.02	0.01	0.00	0	15,947.0
R2030	On 05/11/2020	Bond Future	8.73	Call	38.79000		0.03879		0.09000	0.00009	38.790	12.02	0.02	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	48.29000		0.04829		0.14000	0.00014	48.290	12.02	0.02	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	49.17000		0.04917		0.15000	0.00015	49.170	12.02	0.02	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	66.37000		0.06637		0.28000	0.00028	66.370	12.02	0.02	0.00	0	15,947.0

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R2030	On 05/11/2020	Bond Future	9.04	Call	67.53000	0.06753		0.29000	0.00029	67.530	12.02	0.02	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	93.11000	0.09311		0.58000	0.00058	93.110	12.02	0.03	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	13,443.46000	13.44346	16,589.23000	16.58923	13,443.460	12.02	0.94	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	12,123.13000	12.12313	15,195.93000	15.19593	12,123.130	12.02	0.92	0.00	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	11,105.48000	11.10548	14,103.56000	14.10356	11,105.480	12.02	0.90	0.00	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	9,602.46000	9.60246	12,453.69000	12.45369	9,602.460	12.02	0.87	0.00	0.00	0	15,947.0
R2030	On 05/11/2020	Bond Future	10.47	Put	9,138.32000	9.13832	11,933.74000	11.93374	9,138.320	12.02	0.85	0.00	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			12.45518	76.51693	13.23782	73.14862			12.49	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	38.00000	0.03800	0.28000	0.00028	38.000	11.71	0.01	0.01	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	38.63000	0.03863	0.28000	0.00028	38.630	11.71	0.01	0.01	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	82.95000	0.08295	1.21000	0.00121	82.950	11.71	0.03	0.03	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	120.90000	0.12090	2.46000	0.00246	120.900	11.71	0.04	0.04	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	11,413.40000	11.41340	14,340.63000	14.34063	11,413.400	11.71	0.88	0.00	0.00	0	1,800.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 07/05/2020	Bond Future			12.21883	76.37717	12.97649	72.67393			13.39	0.00	1,451,166.23	19	81,768.0
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0.00	0	3,000.0
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0.00	0	3,000.0
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.50	Call	0.01000	0.00001	0.00000	0.00000	0.010	13.04	0.00	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.54	Put	15,497.47000	15.49747	19,200.69000	19.20069	15,497.470	13.04	1.00	0.00	0.00	0	3,000.0
R2032	On 06/08/2020	Bond Future			12.43493	77.61171	13.22644	73.84912			13.58	0.00	0.00	0	300.0
R2032	On 06/08/2020	Bond Future	8.79	Call	2.28000	0.00228	0.00000	0.00000	2.280	13.25	0.00	0.00	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	9.82000	0.00982	0.04000	0.00004	9.820	13.25	0.01	0.00	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	14,121.92000	14.12192	17,838.33000	17.83833	14,121.920	13.25	0.98	0.00	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			12.65411	74.70991	13.48100	70.88675			13.94	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	26.05000	0.02605	0.05000	0.00005	26.050	13.46	0.01	0.01	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	36.23000	0.03623	0.10000	0.00010	36.230	13.46	0.01	0.01	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	66.38000	0.06638	0.35000	0.00035	66.380	13.46	0.02	0.02	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	89.10000	0.08910	0.64000	0.00064	89.100	13.46	0.03	0.03	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	9,289.81000	9.28981	12,505.24000	12.50524	9,289.810	13.46	0.84	0.00	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	8,859.90000	8.85990	12,014.25000	12.01425	8,859.900	13.46	0.82	0.00	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			12.88602	75.94249	13.75095	72.05623			13.45	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	40.19000	0.04019	0.41000	0.00041	40.190	12.62	0.01	0.01	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	88.98000	0.08898	1.72000	0.00172	88.980	12.62	0.03	0.03	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	11,254.44000	11.25444	14,566.39000	14.56639	11,254.440	12.62	0.85	0.00	0.00	0	800.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 07/05/2020	Bond Future			12.32799	78.50231	13.09529	74.44470			13.52	0.00	100,561,459.11	1,281	132,827.0
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.85	0.00	0.00	0.00	0	5,000.0
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.85	0.00	0.00	0.00	0	3,530.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.85	0.00	0.00	0	7,500.0	
R2035	On 07/05/2020	Bond Future	9.75	Call	0.01000	0.00001		0.00000	0.00000	0.010	12.85	0.00	0.00	0	5,000.0	
R2035	On 07/05/2020	Bond Future	9.78	Call	0.01000	0.00001		0.00000	0.00000	0.010	12.85	0.00	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	9.85	Call	0.01000	0.00001		0.00000	0.00000	0.010	12.85	0.00	0.00	0	7,500.0	
R2035	On 07/05/2020	Bond Future	10.57	Put	10,703.16000	10.70316		14,758.75000	14.75875	10,703.160	12.85	1.00	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	10.75	Put	9,511.57000	9.51157		13,563.68000	13.56368	9,511.570	12.85	0.99	0.00	0	5,000.0	
R2035	On 06/08/2020	Bond Future			12.53081	79.77121		13.33204	75.64851		13.70	0.00	0.00	0	410.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.46000	0.00046		0.00000	0.00000	0.460	13.03	0.00	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	1.17000	0.00117		0.00000	0.00000	1.170	13.03	0.00	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	1.61000	0.00161		0.01000	0.00001	1.610	13.03	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	10.70000	0.01070		0.10000	0.00010	10.700	13.03	0.01	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	12,636.53000	12.63653		16,676.89000	16.67689	12,636.530	13.03	0.97	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			12.73804	76.56578		13.57434	72.37669		14.05	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			12.96144	77.82893		13.83651	73.57075		13.82	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	16,998.18000	16.99818		21,036.84000	21.03684	16,998.180	13.00	0.94	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	11,031.48000	11.03148		14,602.32000	14.60232	11,031.480	13.00	0.83	0.00	0	650.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 07/05/2020	Bond Future			12.41439	75.02808		13.23843	70.75279		14.27	0.00	0.00	0	83,470.0	
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.68	0.00	0.00	0	7,500.0	
R2037	On 07/05/2020	Bond Future	10.00	Call	0.04000	0.00004		0.00000	0.00000	0.040	13.68	0.00	0.00	0	7,500.0	
R2037	On 06/08/2020	Bond Future			12.61853	71.98188		13.47965	67.63797		15.36	0.00	0.00	0	300.0	
R2037	On 05/11/2020	Bond Future			12.81420	73.14480		13.71212	68.73090		14.84	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future			13.02451	70.09455		13.96327	65.60787		15.42	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	109.67000	0.10967		3.55000	0.00355	109.670	14.49	0.03	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	16,103.43000	16.10343		20,308.51000	20.30851	16,103.430	14.49	0.93	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	355.90000	0.35590		25.13000	0.02513	355.900	14.49	0.09	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	13,016.34000	13.01634		16,997.30000	16.99730	13,016.340	14.49	0.87	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	7,669.69000	7.66969		10,908.57000	10.90857	7,669.690	14.49	0.71	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	1,724.05000	1.72405		419.15000	0.41915	1,724.050	14.49	0.31	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	2,368.67000	2.36867		4,043.65000	4.04365	2,368.670	15.13	0.34	0.00	0	300.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 07/05/2020	Bond Future			12.44253	77.38081		13.31794	72.61478		14.16	0.00	0.00	0	65,818.0	
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.39	0.00	0.00	0	2,640.0	
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.39	0.00	0.00	0	7,500.0	
R2040	On 07/05/2020	Bond Future	10.00	Call	0.01000	0.00001		0.00000	0.00000	0.010	13.39	0.00	0.00	0	2,640.0	
R2040	On 07/05/2020	Bond Future	10.15	Call	0.04000	0.00004		0.00000	0.00000	0.040	13.39	0.00	0.00	0	7,500.0	
R2040	On 07/05/2020	Bond Future	11.10	Call	15.74000	0.01574		0.03000	0.00003	15.740	13.39	0.01	0.00	0	450.0	
R2040	On 07/05/2020	Bond Future	11.80	Call	271.62000	0.27162		8.96000	0.00896	271.620	13.39	0.15	0.00	0	450.0	
R2040	On 07/05/2020	Bond Future	12.20	Call	833.16000	0.83316		69.07000	0.06907	833.160	13.39	0.36	0.00	0	325.0	
R2040	On 07/05/2020	Bond Future	12.70	Call	2,257.39000	2.25739		431.64000	0.43164	2,257.390	13.44	0.67	0.00	0	325.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2020	Bond Future			12.64263	74.12210		13.55831	69.27959		15.27	0.00	0.00	0	600.0
R2040	On 06/08/2020	Bond Future	9.57	Call	4.41000	0.00441		0.02000	0.00002	4.410	14.45	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	21.29000	0.02129		0.25000	0.00025	21.290	14.45	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	11,854.46000	11.85446	16,566.44000	16.56644	11,854.460	14.45	0.95	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	11,447.82000	11.44782	16,141.57000	16.14157	11,447.820	14.45	0.94	0.00	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	8,828.50000	8.82850	13,341.43000	13.34143	8,828.500	14.45	0.88	0.00	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			12.83415	75.31959		13.78982	70.39902		14.72	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	24.84000	0.02484		0.17000	0.00017	24.840	13.96	0.01	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	41.80000	0.04180		0.42000	0.00042	41.800	13.96	0.01	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	73.85000	0.07385		1.12000	0.00112	73.850	13.96	0.02	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.23	Call	115.92000	0.11592		2.44000	0.00244	115.920	13.96	0.04	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.50	Put	8,786.90000	8.78690	12,948.74000	12.94874	8,786.900	13.96	0.81	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	7,744.54000	7.74454	11,729.87000	11.72987	7,744.540	13.96	0.76	0.00	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			13.03993	72.05481		14.04010	67.05310		15.49	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	70.37000	0.07037		2.06000	0.00206	70.370	14.57	0.02	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	80.85000	0.08085		2.57000	0.00257	80.850	14.57	0.02	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	181.33000	0.18133		9.29000	0.00929	181.330	14.57	0.05	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	233.26000	0.23326		13.88000	0.01388	233.260	14.57	0.06	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	9,755.55000	9.75555	13,786.93000	13.78693	9,755.550	14.57	0.78	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	8,892.82000	8.89282	12,786.43000	12.78643	8,892.820	14.57	0.75	0.00	0.00	0	800.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 07/05/2020	Bond Future			12.43964	74.45335		13.32024	69.71737		14.68	0.00	1,489,067.00	20	83,507.0
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	9.97	Call	0.01000	0.00001		0.00000	0.00000	0.010	13.96	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	9.98	Call	0.01000	0.00001		0.00000	0.00000	0.010	13.96	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	10.81	Put	10,485.81000	10.48581	15,218.35000	15.21835	10,485.810	13.96	1.00	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	11.02	Put	8,999.04000	8.99904	13,724.08000	13.72408	8,999.040	13.96	0.99	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	11.09	Put	8,515.88000	8.51588	13,236.23000	13.23623	8,515.880	13.96	0.99	0.00	0.00	0	100.0
R2044	On 06/08/2020	Bond Future			12.63339	71.27256		13.55513	66.46054		15.83	0.00	0.00	0	500.0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.53000	0.00053		0.00000	0.00000	0.530	15.09	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	2.09000	0.00209		0.01000	0.00001	2.090	15.09	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	6.04000	0.00604		0.03000	0.00003	6.040	15.09	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	16.77000	0.01677		0.17000	0.00017	16.770	15.09	0.01	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	10,893.18000	10.89318	15,522.13000	15.52213	10,893.180	15.09	0.93	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	9,847.41000	9.84741	14,408.12000	14.40812	9,847.410	15.09	0.91	0.00	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			12.81861	72.42403		13.78121	67.53446		15.26	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	4.71000	0.00471		0.01000	0.00001	4.710	14.54	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	14.65000	0.01465		0.07000	0.00007	14.650	14.54	0.01	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	16.62000	0.01662		0.08000	0.00008	16.620	14.54	0.01	0.00	0	525.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 05/11/2020	Bond Future	9.72	Call	40.96000		0.04096		0.39000	0.00039	40.960	14.54	0.01	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	70.29000		0.07029		1.00000	0.00100	70.290	14.54	0.02	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	77.93000		0.07793		1.20000	0.00120	77.930	14.54	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	81.18000		0.08118		1.29000	0.00129	81.180	14.54	0.03	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	11,279.56000		11.27956	15,718.70000	15.71870	11,279.560	14.54	0.88	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	10,603.87000		10.60387	14,969.88000	14.96988	10,603.870	14.54	0.86	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	9,376.39000		9.37639	13,585.62000	13.58562	9,376.390	14.54	0.82	0.00	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	9,096.47000		9.09647	13,265.39000	13.26539	9,096.470	14.54	0.81	0.00	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			13.01749		69.23670	14.02566	64.26646		15.97	0.00	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	88.19000		0.08819	3.21000	0.00321	88.190	15.01	0.03	0.00	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	17,745.31000		17.74531	22,488.25000	22.48825	17,745.310	15.01	0.94	0.00	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	13,915.31000		13.91531	18,422.31000	18.42231	13,915.310	15.01	0.88	0.00	0.00	0	405.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 07/05/2020	Bond Future			12.40927		73.26796	13.28917	68.51456		14.91	0.00		24,324,962.72	332	101,943.0
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000	0.00000	0.00000	0.000	14.17	0.00	0.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.20	Put	15,134.99000		15.13499	19,888.34000	19.88834	15,134.990	14.17	1.00	0.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.70	Put	11,237.29000		11.23729	15,988.84000	15.98884	11,237.290	14.17	1.00	0.00	0.00	0	300.0
R2048	On 06/08/2020	Bond Future			12.59285		74.45220	13.51360	69.62245		15.07	0.00	0.00	0.00	0	530.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.36000		0.00036	0.00000	0.00000	0.360	14.35	0.00	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	1.05000		0.00105	0.00000	0.00000	1.050	14.35	0.00	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	45.07000		0.04507	0.92000	0.00092	45.070	14.35	0.02	0.00	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	158.76000		0.15876	6.55000	0.00655	158.760	14.35	0.06	0.00	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	272.66000		0.27266	16.83000	0.01683	272.660	14.35	0.09	0.00	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	943.85000		0.94385	167.98000	0.16798	943.850	14.35	0.25	0.00	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	1,748.03000		1.74803	463.24000	0.46324	1,748.030	14.35	0.40	0.00	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	3,032.24000		3.03224	1,137.24000	1.13724	3,032.240	14.39	0.57	0.00	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			12.77946		71.22421	13.74258	66.31663		15.50	0.00	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			12.98002		72.39924	13.99029	67.41068		15.17	0.00	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208	On 07/05/2020	Bond Future			4.82820		102.41354	4.64491	102.57302		0.62	0.00	0.00	0.00	0	29,633.0
R208	On 06/08/2020	Bond Future			4.15916		104.06890	3.90106	104.23168		0.41	0.00	0.00	0.00	0	0.0
R208	On 05/11/2020	Bond Future			2.59277		102.34987	2.17026	102.51554		0.16	0.00	0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 07/05/2020	Bond Future			12.32538		58.78196	13.12662	55.26496		16.92	0.00	0.00	17,634,588.00	300	72,045.0
R209	On 06/08/2020	Bond Future			12.51087		59.73208	13.34469	56.15863		17.15	0.00	0.00	0.00	0	200.0
R209	On 05/11/2020	Bond Future			12.69725		57.54888	13.56488	53.91782		17.64	0.00	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2021	Bond Future			12.89254		58.49831		13.79624	54.80735		16.60	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 07/05/2020	Bond Future			166.32533		166.32533		165.71455	165.71455			0.00	0.00	0	1,935.0
R210	On 06/08/2020	Bond Future			169.05501		169.05501		168.43533	168.43533			0.00	0.00	0	0.0
R210	On 05/11/2020	Bond Future			169.10308		169.10308		168.47370	168.47370			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			171.93167		171.93167		171.29171	171.29171			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 07/05/2020	Bond Future			162.46927		162.46927		161.57499	161.57499			0.00	0.00	0	6,719.0
R212	On 06/08/2020	Bond Future			162.84044		162.84044		161.93256	161.93256			0.00	0.00	0	0.0
R212	On 05/11/2020	Bond Future			165.50865		165.50865		164.58625	164.58625			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			165.94759		165.94759		165.00974	165.00974			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 07/05/2020	Bond Future			12.02467		71.42876		12.72550	68.25272		13.58	0.00	0.00	0	16,774.0
R213	On 06/08/2020	Bond Future			12.23113		72.58329		12.96239	69.35642		13.78	0.00	0.00	0	300.0
R213	On 05/11/2020	Bond Future			12.44384		70.21116		13.20670	66.93236		14.10	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			12.67409		71.36947		13.47180	68.03658		13.38	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 07/05/2020	Bond Future			12.38169		57.67741		13.25479	53.84490		17.43	0.00	0.00	0	21,601.0
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000		0.00000		0.00000	0.00000	0.000	17.56	0.00	0.00	0	1,250.0
R214	On 07/05/2020	Bond Future	9.91	Call	0.18000		0.00018		0.00000	0.00000	0.180	17.56	0.00	0.00	0	1,250.0
R214	On 07/05/2020	Bond Future	10.66	Put	9,086.97000		9.08697	12,910.06000	12.91006	9,086.970		17.56	0.99	0.00	0	1,250.0
R214	On 06/08/2020	Bond Future			12.55908		58.60966		13.46934	54.71562		17.64	0.00	0.00	0	300.0
R214	On 05/11/2020	Bond Future			12.73913		56.26505		13.68772	52.30822		18.17	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future			12.93190		57.19330		13.92279	53.17118		17.11	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :														1,858,811,736.88	19,044	1 454 991.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Grand Total:											1,858,811,736.88	19,044	1 454 991.1