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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/04/2020

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	93.36000		93.36000		93.53000	93.53000			0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future	632.89700		632.89700		630.10900	630.10900			0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future	642.65100		642.65100		639.82500	639.82500			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	652.77200		652.77200		649.90300	649.90300			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	663.04500		663.04500		660.13000	660.13000			0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future	696.11100		696.11100		691.76700	691.76700			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	706.83900		706.83900		702.43400	702.43400			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	717.97100		717.97100		713.49800	713.49800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	729.27000		729.27000		724.72600	724.72600			0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future	628.10000		628.10000		624.75900	624.75900			0.00	0.00	0	208.0
ALBI	On 06/08/2020	Index Future	637.78000		637.78000		634.39200	634.39200			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	647.82400		647.82400		644.38500	644.38500			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	658.01900		658.01900		654.52500	654.52500			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	13.08103		66.35913		13.16491	65.97813			0.00	0.00	0	350.0
ES33	On 06/08/2020	Bond Future	13.32630		67.39322		13.41387	67.00651			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future	13.57653		64.65736		13.66798	64.26463			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	13.84829		65.67454		13.94400	65.27560			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	13.26440		66.60673		13.34844	66.19012			0.00	0.00	0	4,919.0
ES42	On 06/08/2020	Bond Future	13.49802		67.64490		13.58598	67.22197			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future	13.73819		64.43740		13.83037	64.00795			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	13.99020		65.45095		14.08687	65.01471			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	620.45900		620.45900		617.15200	617.15200			0.00	0.00	0	1,180.0
GOVI	On 06/08/2020	GOVI	630.02000		630.02000		626.66800	626.66800			0.00	0.00	0	1.0
GOVI	On 05/11/2020	GOVI	639.94300		639.94300		636.53900	636.53900			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	650.01400		650.01400		646.55500	646.55500			0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future	133.45615		133.45615		133.45083	133.45083			0.00	0.00	0	2,087.0
I2025	On 06/08/2020	Bond Future	134.06077		134.06077		134.05786	134.05786			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	136.18171		136.18171		136.17882	136.17882			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	136.82518		136.82518		136.82431	136.82431			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	95.74421		95.74421		96.51203	96.51203			0.00	0.00	0	2,571.0
I2029	On 06/08/2020	Bond Future	97.26004		97.26004		98.04031	98.04031			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future	97.65474		97.65474		98.44905	98.44905			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	99.21399		99.21399		100.02083	100.02083			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			93.52438		93.52438		93.52022	93.52022			0.00	0.00	0	7,089.0
I2033	On 06/08/2020	Bond Future			95.00517		95.00517		95.00123	95.00123			0.00	0.00	0	0.0
I2033	On 05/11/2020	Bond Future			95.28679		95.28679		95.28442	95.28442			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			96.80819		96.80819		96.80583	96.80583			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			109.10168		109.10168		109.17214	109.17214			0.00	0.00	0	11,962.0
I2038	On 06/08/2020	Bond Future			109.13222		109.13222		109.20636	109.20636			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future			110.85875		110.85875		110.93424	110.93424			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			110.90657		110.90657		110.98554	110.98554			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			94.30447		94.30447		94.30002	94.30002			0.00	0.00	0	15,286.0
I2046	On 06/08/2020	Bond Future			95.79755		95.79755		95.79317	95.79317			0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future			95.51564		95.51564		95.51381	95.51381			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			97.04064		97.04064		97.03856	97.03856			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			100.49991		100.49991		101.34708	101.34708			0.00	0.00	0	15,776.0
I2050	On 06/08/2020	Bond Future			100.20942		100.20942		101.07289	101.07289			0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future			101.79485		101.79485		102.67204	102.67204			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			101.49799		101.49799		102.39183	102.39183			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			249.00500		249.00500		248.93200	248.93200			0.00	0.00	0	614.0
IGOV	On 06/08/2020	Index Future			252.90300		252.90300		252.83200	252.83200			0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future			256.94700		256.94700		256.87500	256.87500			0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future			261.05000		261.05000		260.97700	260.97700			0.00	0.00	0	0.0
R186	On 07/05/2020	Bond Future			10.43278		104.39488		10.52719	103.95217		7.68	0.00	334,063,616.00	3,200	86,321.0
R186	On 07/05/2020	Bond Future	7.90	Put	12,879.57000		12.87957		13,322.28000	13.32228	12,879.570	7.57	1.00	0.00	0	2,500.0
R186	On 07/05/2020	Bond Future	8.50	Put	9,645.42000		9.64542		10,088.13000	10.08813	9,645.420	7.57	1.00	1,249,580.40	12	23,160.0
R186	On 06/08/2020	Bond Future			10.66289		100.72572		10.76271	100.27641		8.18	0.00	271,959,444.00	2,700	4,210.0
R186	On 05/11/2020	Bond Future			10.90053		102.29569		11.00617	101.83951		7.98	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.84	Call	28.73000		0.02873		24.31000	0.02431	28.730	7.76	0.01	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.34	Call	78.04000		0.07804		66.79000	0.06679	78.040	7.76	0.03	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	7,810.41000		7.81041		8,221.46000	8.22146	7,810.410	7.76	0.88	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			11.16465		98.60957		11.27678	98.14616		7.91	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			309.23377		309.23377		309.23412	309.23412			0.00	0.00	0	2,507.0
R197	On 06/08/2020	Bond Future			306.33574		306.33574		306.34766	306.34766			0.00	0.00	0	0.0
R197	On 05/11/2020	Bond Future			311.18218		311.18218		311.19459	311.19459			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			308.15309		308.15309		308.17664	308.17664			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			213.20188		213.20188		210.97867	210.97867			0.00	0.00	0	7,982.0
R202	On 06/08/2020	Bond Future			212.43776		212.43776		210.18554	210.18554			0.00	0.00	0	0.0
R202	On 05/11/2020	Bond Future			215.79857		215.79857		213.51095	213.51095			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			214.99630		214.99630		212.67782	212.67782			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			7.40414		102.39349		7.45733	102.26045		3.36	0.00	0.00	0	57,324.0
R2023	On 06/08/2020	Bond Future			7.52276		103.98914		7.58165	103.85433		3.25	0.00	0.00	0	0.0
R2023	On 05/11/2020	Bond Future			7.66105		101.68733		7.72687	101.55051		3.17	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			7.84340		103.28725		7.91816	103.14824		2.90	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			11.37586		82.66295		11.46965	82.19524		11.09	0.00	182,271,804.75	2,205	102,849.0
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.79	0.00	0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	8.85	Put	14,092.22000		14.09222		14,559.93000	14.55993	14,092.220	10.79	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	10.79	0.00	0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	8.90	Put	13,782.89000		13.78289		14,250.60000	14.25060	13,782.890	10.79	1.00	0.00	0	5,820.0
R2030	On 06/08/2020	Bond Future			11.58925		79.94301		11.68731	79.46827		11.82	0.00	159,886,020.00	2,000	2,200.0
R2030	On 06/08/2020	Bond Future	8.36	Call	1.79000		0.00179		1.49000	0.00149	1.790	11.46	0.00	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	2.88000		0.00288		2.41000	0.00241	2.880	11.46	0.00	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	9.11000		0.00911		7.64000	0.00764	9.110	11.46	0.01	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	15.96000		0.01596		13.43000	0.01343	15.960	11.46	0.01	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Call	24.34000		0.02434		20.52000	0.02052	24.340	11.46	0.01	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	9.42	Put	11,587.81000		11.58781		12,055.85000	12.05585	11,587.810	11.46	0.98	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.75	Call	97.54000		0.09754		83.15000	0.08315	97.540	11.46	0.05	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	10.00	Call	169.52000		0.16952		145.40000	0.14540	169.520	11.46	0.07	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.70	Call	627.26000		0.62726		548.96000	0.54896	627.260	11.46	0.21	0.00	0	470.0
R2030	On 05/11/2020	Bond Future			11.79631		81.18921		11.89870	80.70712		11.63	0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future	8.10	Call	10.70000		0.01070		9.12000	0.00912	10.700	11.19	0.01	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	18.41000		0.01841		15.75000	0.01575	18.410	11.19	0.01	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	19.24000		0.01924		16.46000	0.01646	19.240	11.19	0.01	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	27.73000		0.02773		23.79000	0.02379	27.730	11.19	0.01	0.00	0	15,947.0
R2030	On 05/11/2020	Bond Future	8.73	Call	41.85000		0.04185		36.04000	0.03604	41.850	11.19	0.02	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	53.09000		0.05309		45.82000	0.04582	53.090	11.19	0.02	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	54.13000		0.05413		46.73000	0.04673	54.130	11.19	0.02	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	74.88000		0.07488		64.85000	0.06485	74.880	11.19	0.03	0.00	0	15,947.0

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
R2030	On 05/11/2020	Bond Future	9.04	Call	76.29000	0.07629		66.09000	0.06609	76.290	11.19	0.03	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	107.81000	0.10781		93.75000	0.09375	107.810	11.19	0.04	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	11,505.95000	11.50595		11,962.69000	11.96269	11,505.950	11.19	0.93	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	10,207.71000	10.20771		10,653.80000	10.65380	10,207.710	11.19	0.90	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	9,214.21000	9.21421		9,649.62000	9.64962	9,214.210	11.19	0.88	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	7,762.46000	7.76246		8,177.13000	8.17713	7,762.460	11.19	0.83	0.00	0	15,947.0
R2030	On 05/11/2020	Bond Future	10.47	Put	7,318.91000	7.31891		7,725.75000	7.72575	7,318.910	11.19	0.81	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			12.02435	78.46032		12.13155	77.97065		11.65	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	38.73000	0.03873		33.41000	0.03341	38.730	10.89	0.01	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	39.43000	0.03943		34.01000	0.03401	39.430	10.89	0.01	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	90.16000	0.09016		78.49000	0.07849	90.160	10.89	0.03	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	135.14000	0.13514		118.23000	0.11823	135.140	10.89	0.04	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	9,570.15000	9.57015		9,998.85000	9.99885	9,570.150	10.89	0.85	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			11.78784	78.60653		11.88143	78.11455		12.32	0.00	463,778,527.00	5,900	79,037.0
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.78	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	11.78	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	11.78	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	11.78	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	11.78	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.78	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.54	Put	13,268.09000	13.26809		13,760.07000	13.76007	13,268.090	11.78	1.00	0.00	0	3,000.0
R2032	On 06/08/2020	Bond Future			11.99413	79.83151		12.09172	79.33208		12.48	0.00	0.00	0	300.0
R2032	On 06/08/2020	Bond Future	8.79	Call	1.37000	0.00137		1.14000	0.00114	1.370	11.89	0.00	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	7.80000	0.00780		6.51000	0.00651	7.800	11.89	0.00	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	11,903.38000	11.90338		12,395.30000	12.39530	11,903.380	11.89	0.98	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			12.20305	76.92149		12.30483	76.41435		13.04	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	26.32000	0.02632		22.55000	0.02255	26.320	12.41	0.01	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	37.88000	0.03788		32.55000	0.03255	37.880	12.41	0.02	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	73.57000	0.07357		63.63000	0.06363	73.570	12.41	0.03	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	101.39000	0.10139		88.00000	0.08800	101.390	12.41	0.04	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	7,268.98000	7.26898		7,687.56000	7.68756	7,268.980	12.41	0.79	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	6,864.04000	6.86404		7,274.02000	7.27402	6,864.040	12.41	0.77	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			12.42702	78.13160		12.53333	77.61642		12.50	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	41.81000	0.04181		36.16000	0.03616	41.810	11.71	0.01	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	98.84000	0.09884		86.29000	0.08629	98.840	11.71	0.03	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	9,222.18000	9.22218		9,657.65000	9.65765	9,222.180	11.71	0.82	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			12.03018	80.17121		12.10845	79.72728		12.90	0.00	48,263,068.42	602	132,491.0
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	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	12.03	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	12.03	0.00	0.00	0	7,500.0	
R2035	On 07/05/2020	Bond Future	9.75	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0	5,000.0	
R2035	On 07/05/2020	Bond Future	9.78	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0	7,500.0	
R2035	On 07/05/2020	Bond Future	10.57	Put	9,033.20000	9.03320		9,477.13000	9.47713	9,033.200	12.03	1.00	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	10.75	Put	7,840.71000	7.84071		8,284.44000	8.28444	7,840.710	12.03	1.00	0.00	0	5,000.0	
R2035	On 06/08/2020	Bond Future			12.22869	81.42057		12.31026	80.96992		13.00	0.00	0.00	0	410.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.19000	0.00019		0.17000	0.00017	0.190	12.01	0.00	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	0.59000	0.00059		0.51000	0.00051	0.590	12.01	0.00	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	0.86000	0.00086		0.75000	0.00075	0.860	12.01	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	7.86000	0.00786		6.81000	0.00681	7.860	12.01	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	10,986.02000	10.98602		11,426.01000	11.42601	10,986.020	12.01	0.96	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			12.43134	78.19769		12.51632	77.74016		13.58	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			12.65247	79.42792		12.74125	78.96313		13.06	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	15,410.77000	15.41077		15,851.62000	15.85162	15,410.770	12.25	0.93	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	9,531.53000	9.53153		9,921.29000	9.92129	9,531.530	12.25	0.81	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			12.10085	76.76724		12.17916	76.32676		13.45	0.00	21,187,758.24	276	85,621.0	
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.61	0.00	0.00	0	7,500.0	
R2037	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.61	0.00	0.00	0	7,500.0	
R2037	On 06/08/2020	Bond Future			12.29954	73.70495		12.38117	73.25784		14.36	0.00	0.00	0	300.0	
R2037	On 05/11/2020	Bond Future			12.48997	74.85396		12.57492	74.39992		14.21	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future			12.69713	71.77502		12.78577	71.31379		14.50	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	108.90000	0.10890		97.62000	0.09762	108.900	13.60	0.03	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	14,443.76000	14.44376		14,874.71000	14.87471	14,443.760	13.60	0.92	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	384.69000	0.38469		349.13000	0.34913	384.690	13.60	0.10	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	11,397.31000	11.39731		11,804.39000	11.80439	11,397.310	13.60	0.86	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	6,249.14000	6.24914		6,573.73000	6.57373	6,249.140	13.60	0.66	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	2,003.40000	2.00340		1,859.91000	1.85991	2,003.400	13.60	0.36	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,887.65000	1.88765		2,036.51000	2.03651	1,887.650	15.57	0.28	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			12.11914	79.28067		12.19741	78.81355		13.72	0.00	19,820,167.50	250	68,710.0	
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.61	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	12.61	0.00	0.00	0	7,500.0	
R2040	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.61	0.00	0.00	0	2,640.0	
R2040	On 07/05/2020	Bond Future	10.15	Call	0.01000	0.00001		0.01000	0.00001	0.010	12.61	0.00	0.00	0	7,500.0	
R2040	On 07/05/2020	Bond Future	11.10	Call	16.73000	0.01673		14.90000	0.01490	16.730	12.61	0.02	0.00	0	450.0	
R2040	On 07/05/2020	Bond Future	11.80	Call	448.72000	0.44872		379.25000	0.37925	448.720	12.61	0.26	0.00	0	450.0	
R2040	On 07/05/2020	Bond Future	12.20	Call	1,474.13000	1.47413		1,279.20000	1.27920	1,474.130	13.25	0.57	0.00	0	325.0	
R2040	On 07/05/2020	Bond Future	12.70	Call	3,595.02000	3.59502		3,241.86000	3.24186	3,595.020	14.06	0.86	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			12.31297	76.00705		12.39461	75.53283		14.63	0.00	0.00	0	600.0
R2040	On 06/08/2020	Bond Future	9.57	Call	2.94000	0.00294		2.53000	0.00253	2.940	13.25	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	18.24000	0.01824		15.73000	0.01573	18.240	13.25	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	9,982.13000	9.98213	10,437.43000	10.43743	9,982.130	13.25	0.94	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	9,579.80000	9.57980	10,032.27000	10.03227	9,579.800	13.25	0.93	0.00	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	7,015.86000	7.01586	7,439.46000	7.43946	7,015.860	13.25	0.85	0.00	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			12.49844	77.19195		12.58343	76.71042		14.30	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	25.94000	0.02594		22.74000	0.02274	25.940	13.22	0.01	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	45.34000	0.04534		39.89000	0.03989	45.340	13.22	0.02	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	83.20000	0.08320		73.52000	0.07352	83.200	13.22	0.03	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.23	Call	134.20000	0.13420		119.08000	0.11908	134.200	13.22	0.04	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.50	Put	7,128.97000	7.12897	7,514.64000	7.51464	7,128.970	13.22	0.76	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	6,151.02000	6.15102	6,514.71000	6.51471	6,151.020	13.22	0.71	0.00	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			12.70009	73.89937		12.78882	73.41021		14.59	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	70.27000	0.07027		62.54000	0.06254	70.270	13.70	0.02	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	81.62000	0.08162		72.73000	0.07273	81.620	13.70	0.02	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	194.01000	0.19401		174.25000	0.17425	194.010	13.70	0.05	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	253.68000	0.25368		228.47000	0.22847	253.680	13.70	0.07	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	8,117.52000	8.11752	8,496.60000	8.49660	8,117.520	13.70	0.74	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	7,299.75000	7.29975	7,662.40000	7.66240	7,299.750	13.70	0.70	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			12.14724	76.15842		12.21531	75.75519		14.16	0.00	0.00	0	83,195.0
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.07	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	13.07	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	13.07	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	13.07	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	9.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	9.98	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	10.81	Put	8,779.18000	8.77918	9,182.47000	9.18247	8,779.180	13.07	1.00	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	11.02	Put	7,291.34000	7.29134	7,694.31000	7.69431	7,291.340	13.07	0.99	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	11.09	Put	6,808.20000	6.80820	7,210.81000	7.21081	6,808.200	13.07	0.99	0.00	0.00	0	100.0
R2044	On 06/08/2020	Bond Future			12.33570	72.96134		12.40672	72.55207		15.11	0.00	0.00	0	3,339.0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.19000	0.00019		0.17000	0.00017	0.190	13.75	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	0.99000	0.00099		0.89000	0.00089	0.990	13.75	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	3.51000	0.00351		3.14000	0.00314	3.510	13.75	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	11.74000	0.01174		10.47000	0.01047	11.740	13.75	0.01	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	9,208.19000	9.20819	9,597.28000	9.59728	9,208.190	13.75	0.92	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	8,175.15000	8.17515	8,555.77000	8.55577	8,175.150	13.75	0.89	0.00	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			12.51583	74.09878		12.58980	73.68316		14.79	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	3.73000	0.00373		3.34000	0.00334	3.730	13.71	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	12.99000	0.01299		11.65000	0.01165	12.990	13.71	0.01	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	14.92000	0.01492		13.39000	0.01339	14.920	13.71	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	39.89000		0.03989		35.92000	0.03592	39.890	13.71	0.02	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	71.60000		0.07160		64.65000	0.06465	71.600	13.71	0.03	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	80.04000		0.08004		72.31000	0.07231	80.040	13.71	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	83.65000		0.08365		75.59000	0.07559	83.650	13.71	0.03	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	9,679.78000		9.67978	10,049.20000	10.04920	9,679.780	13.71	0.85	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	9,021.81000		9.02181	9,383.94000	9.38394	9,021.810	13.71	0.83	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	7,835.58000		7.83558	8,181.81000	8.18181	7,835.580	13.71	0.79	0.00	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	7,566.98000		7.56698	7,909.06000	7.90906	7,566.980	13.71	0.78	0.00	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.71155		70.88275		12.78881	70.46057		15.09	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	86.76000		0.08676		78.84000	0.07884	86.760	14.16	0.03	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	16,113.09000		16.11309	16,513.64000	16.51364	16,113.090	14.16	0.93	0.00	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	12,322.91000		12.32291	12,700.98000	12.70098	12,322.910	14.16	0.87	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			12.09277		75.13337		12.16576	74.69533		14.44	0.00	24,042,678.40	320	98,621.0
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.28	0.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.20	Put	13,269.54000		13.26954	13,707.58000	13.70758	13,269.540	13.28	1.00	0.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.70	Put	9,371.06000		9.37106	9,809.12000	9.80912	9,371.060	13.28	1.00	0.00	0.00	0	300.0
R2048	On 06/08/2020	Bond Future			12.27000		76.30421		12.34612	75.85957		14.50	0.00	0.00	0	400.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.14000		0.00014		0.13000	0.00013	0.140	13.13	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	0.52000		0.00052		0.46000	0.00046	0.520	13.13	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	41.80000		0.04180		36.64000	0.03664	41.800	13.13	0.02	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	173.08000		0.17308		152.83000	0.15283	173.080	13.13	0.07	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	314.72000		0.31472		279.34000	0.27934	314.720	13.13	0.12	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	1,202.75000		1.20275	1,087.53000	1.08753	1,202.750	13.18	0.33	0.00	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	2,371.54000		2.37154	2,181.51000	2.18151	2,371.540	13.80	0.51	0.00	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	4,098.24000		4.09824	3,828.84000	3.82884	4,098.240	14.50	0.68	0.00	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			12.44993		73.06488		12.52931	72.61336		15.04	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			12.64553		74.21436		12.72854	73.75570		14.41	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			4.83703		102.40586		4.62348	102.59170		0.62	0.00	0.00	0	29,633.0
R208	On 06/08/2020	Bond Future			4.26592		104.00171		3.96594	104.19072		0.41	0.00	0.00	0	0.0
R208	On 05/11/2020	Bond Future			2.91570		102.22362		2.42481	102.41567		0.16	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			11.98884		60.36301		12.07188	59.96690		15.76	0.00	392,359,565.00	6,500	65,507.0
R209	On 06/08/2020	Bond Future			12.16868		61.30370		12.25492	60.90156		15.97	0.00	398,474,050.00	6,500	6,700.0
R209	On 05/11/2020	Bond Future			12.34920		59.11199		12.43877	58.70359		16.48	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			12.54080	60.04190		12.63392	59.62710		15.63	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			173.51658	173.51658		173.50740	173.50740			0.00	0.00	0	1,419.0
R210	On 06/08/2020	Bond Future			176.26382	176.26382		176.25499	176.25499			0.00	0.00	0	0.0
R210	On 05/11/2020	Bond Future			176.32746	176.32746		176.32240	176.32240			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			179.14273	179.14273		179.13750	179.13750			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			165.02011	165.02011		165.02157	165.02157			0.00	0.00	0	6,719.0
R212	On 06/08/2020	Bond Future			165.33457	165.33457		165.33968	165.33968			0.00	0.00	0	0.0
R212	On 05/11/2020	Bond Future			167.95030	167.95030		167.95561	167.95561			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			168.29931	168.29931		168.30784	168.30784			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			11.61004	73.40541		11.70352	72.95320		12.60	0.00	0.00	0	16,776.0
R213	On 06/08/2020	Bond Future			11.80791	74.54933		11.90530	74.09029		12.77	0.00	0.00	0	300.0
R213	On 05/11/2020	Bond Future			12.01159	72.16834		12.11306	71.70220		13.16	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			12.23493	73.30377		12.34091	72.83027		12.51	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			12.04072	59.30388		12.12370	58.90091		16.22	0.00	59,303,880.00	1,000	21,613.0
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.00	0.00	0.00	0	1,250.0
R214	On 07/05/2020	Bond Future	9.91	Call	0.02000	0.00002		0.03000	0.00003	0.020	16.00	0.00	0.00	0	1,250.0
R214	On 07/05/2020	Bond Future	10.66	Put	7,456.29000	7.45629	7,859.07000	7.85907	7,456.290		16.00	0.99	0.00	0	1,250.0
R214	On 06/08/2020	Bond Future			12.21166	60.22802		12.29792	59.81894		16.41	0.00	60,228,020.00	1,000	1,000.0
R214	On 05/11/2020	Bond Future			12.38496	57.87693		12.47462	57.46149		17.00	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future			12.57269	58.78747		12.66610	58.36546		16.10	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 :													2,436,888,179.71	32,465	1 454 305.0

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
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Grand Total: 2,436,888,179.71 32,465 1 454 305.0