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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2020

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	92.02000	92.02000		92.10000	92.10000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	674.25800	674.25800		672.94800	672.94800			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	682.55100	682.55100		681.23900	681.23900			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	691.20500	691.20500		689.88000	689.88000			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	700.08900	700.08900		698.74900	698.74900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	744.40400	744.40400		743.48400	743.48400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	753.55900	753.55900		752.64500	752.64500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	763.11400	763.11400		762.19200	762.19200			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	772.92200	772.92200		771.99000	771.99000			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	668.59800	668.59800		666.84100	666.84100			0.00	0.00	0	209.00
ALBI	On 06/08/2020	Index Future	676.82200	676.82200		675.05800	675.05800			0.00	0.00	0	165.00
ALBI	On 05/11/2020	Index Future	685.40300	685.40300		683.62000	683.62000			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	694.21200	694.21200		692.40800	692.40800			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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			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 07/05/2020	Bond Future	12.19741	70.58122		12.24053	70.36601				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	12.45000	71.45975		12.49490	71.24237				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.70696	68.57769		12.75379	68.35768				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.98259	69.45960		13.03153	69.23684				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 07/05/2020	Bond Future	12.39889	71.18050		12.44185	70.94066				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	12.63473	72.06652		12.67956	71.82418				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	12.87640	68.71153		12.92329	68.46631				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.12710	69.59531		13.17618	69.34700				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 07/05/2020	GOVI	660.53000	660.53000		658.83400	658.83400				0.00	2,846,884,300.00	431	749.00
GOVI	On 06/08/2020	GOVI	668.65400	668.65400		666.95200	666.95200				0.00	2,901,958,360.00	434	435.00
GOVI	On 05/11/2020	GOVI	677.13200	677.13200		675.41200	675.41200				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	685.83500	685.83500		684.09400	684.09400				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	135.82981	135.82981		136.12393	136.12393				0.00	0.00	0	1,865.00
I2025	On 06/08/2020	Bond Future	136.04681	136.04681		136.34568	136.34568				0.00	0.00	0	1,411.00
I2025	On 05/11/2020	Bond Future	137.78690	137.78690		138.08976	138.08976				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	138.06016	138.06016		138.36712	138.36712				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 07/05/2020	Bond Future	99.24351	99.24351		99.23671	99.23671				0.00	0.00	0	1,509.00
I2029	On 06/08/2020	Bond Future	100.50366	100.50366		100.49747	100.49747				0.00	0.00	0	1,061.00
I2029	On 05/11/2020	Bond Future	100.64662	100.64662		100.64055	100.64055				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	101.96420	101.96420		101.95811	101.95811				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 07/05/2020	Bond Future	99.81428	99.81428		99.31464	99.31464				0.00	0.00	0	3,611.00
I2033	On 06/08/2020	Bond Future	101.08173	101.08173		100.57641	100.57641				0.00	0.00	0	5,770.00

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I2033	On 05/11/2020	Bond Future			101.15600		101.15600		100.64442	100.64442			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			102.48031		102.48031		101.96198	101.96198			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 07/05/2020	Bond Future			112.90730		112.90730		114.55122	114.55122			0.00	0.00	0	5,287.00
I2038	On 06/08/2020	Bond Future			112.64482		112.64482		114.31036	114.31036			0.00	50,690,169.00	450	9,276.00
I2038	On 05/11/2020	Bond Future			114.08557		114.08557		115.77270	115.77270			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			113.85739		113.85739		115.56653	115.56653			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 07/05/2020	Bond Future			102.28734		102.28734		103.63491	103.63491			0.00	0.00	0	14,969.00
I2046	On 06/08/2020	Bond Future			103.58620		103.58620		104.95162	104.95162			0.00	0.00	0	1,962.00
I2046	On 05/11/2020	Bond Future			103.11607		103.11607		104.49898	104.49898			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			104.46602		104.46602		105.86714	105.86714			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 07/05/2020	Bond Future			105.33630		105.33630		105.22849	105.22849			0.00	2,633,407.50	25	13,786.00
I2050	On 06/08/2020	Bond Future			104.79505		104.79505		104.68646	104.68646			0.00	2,619,876.25	25	9,455.00
I2050	On 05/11/2020	Bond Future			106.13536		106.13536		106.02569	106.02569			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			105.60516		105.60516		105.49403	105.49403			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 07/05/2020	Index Future			257.82000		257.82000		258.71900	258.71900			0.00	0.00	0	567.00
IGOV	On 06/08/2020	Index Future			261.05500		261.05500		261.97100	261.97100			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			264.42800		264.42800		265.35700	265.35700			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			267.89000		267.89000		268.83100	268.83100			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			9.01745		111.34534		9.05537	111.15119		7.75	0.00	28,170,371.02	253	58,500.00
R186	On 07/05/2020	Bond Future	7.90	Put	5,929.45000		5.92945		6,123.89000	6.12389	5,929.450	7.50	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,749.57000		2.74957		2,950.48000	2.95048	2,749.570	7.45	0.93	0.00	0	23,160.00
R186	On 07/05/2020	Bond Future	9.50	Call	2,524.82000		2.52482		2,384.39000	2.38439	2,524.820	7.94	0.90	0.00	0	1,120.00
R186	On 07/05/2020	Bond Future	10.00	Call	4,893.18000		4.89318		4,706.03000	4.70603	4,893.180	8.53	0.99	0.00	0	1,120.00
R186	On 06/08/2020	Bond Future			9.23609		107.44475		9.27601	107.24896		8.24	0.00	6,983,908.75	65	50,203.00
R186	On 06/08/2020	Bond Future	8.00	Call	216.89000		0.21689		208.92000	0.20892	216.890	8.02	0.10	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	1,355.93000		1.35593		1,301.98000	1.30198	1,355.930	8.03	0.41	0.00	0	900.00
R186	On 05/11/2020	Bond Future			9.46083		108.79361		9.50300	108.59559		8.02	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	336.07000		0.33607		322.87000	0.32287	336.070	7.76	0.11	12,730.02	1	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	699.82000		0.69982		673.05000	0.67305	699.820	7.76	0.21	22,807.98	1	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	3,024.40000		3.02440		3,152.80000	3.15280	3,024.400	7.83	0.55	59,019.01	1	3,500.00
R186	On 04/02/2021	Bond Future			9.70585		104.90565		9.75055	104.70513		7.85	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

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
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 07/05/2020	Bond Future			312.02766		312.02766		312.01889	312.01889			0.00	0.00	0	2,556.00
R197	On 06/08/2020	Bond Future			308.21326		308.21326		308.20657	308.20657			0.00	0.00	0	950.00
R197	On 05/11/2020	Bond Future			312.15537		312.15537		312.14914	312.14914			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.26138		308.26138		308.25530	308.25530			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 07/05/2020	Bond Future			222.17031		222.17031		223.44273	223.44273			0.00	1,050,421,225.68	4,728	7,760.00
R202	On 06/08/2020	Bond Future			220.86091		220.86091		222.15110	222.15110			0.00	1,044,230,382.48	4,728	5,444.00
R202	On 05/11/2020	Bond Future			223.68556		223.68556		224.99269	224.99269			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			222.37496		222.37496		223.69935	223.69935			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.17495		105.52962		6.18674	105.49897		3.08	0.00	0.00	0	51,271.00
R2023	On 06/08/2020	Bond Future			6.29878		106.84316		6.31154	106.81289		2.99	0.00	0.00	0	13,037.00
R2023	On 05/11/2020	Bond Future			6.43907		104.27119		6.45326	104.24070		2.99	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.61281		105.61189		6.62887	105.58110		2.79	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 07/05/2020	Bond Future			10.32108		88.18404		10.32351	88.17075		11.28	0.00	20,458,697.28	232	82,744.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.72	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	8,571.14000		8.57114		8,584.48000	8.58448	8,571.140	10.72	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.01000		0.00001		0.06000	0.00006	0.010	10.72	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	8,261.83000		8.26183		8,275.19000	8.27519	8,261.830	10.72	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			10.53881		85.27525		10.54123	85.26243		11.97	0.00	0.00	0	65,631.00
R2030	On 06/08/2020	Bond Future	8.36	Call	24.79000		0.02479		27.23000	0.02723	24.790	11.37	0.01	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	37.29000		0.03729		40.61000	0.04061	37.290	11.37	0.02	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	97.87000		0.09787		104.42000	0.10442	97.870	11.37	0.05	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	155.23000		0.15523		164.07000	0.16407	155.230	11.37	0.07	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	218.44000		0.21844		229.32000	0.22932	218.440	11.37	0.09	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	6,560.11000		6.56011		6,587.05000	6.58705	6,560.110	11.37	0.87	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	650.94000		0.65094		669.77000	0.66977	650.940	11.37	0.22	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	994.05000		0.99405		1,015.69000	1.01569	994.050	11.40	0.30	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	2,646.92000		2.64692		2,669.52000	2.66952	2,646.920	11.93	0.57	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			10.75059		86.34608		10.75309	86.33323		11.64	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	67.60000		0.06760		70.50000	0.07050	67.600	11.07	0.03	2,372.18	1	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	108.15000		0.10815		112.18000	0.11218	108.150	11.07	0.04	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	112.32000		0.11232		116.45000	0.11645	112.320	11.07	0.04	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	153.65000		0.15365		158.75000	0.15875	153.650	11.07	0.05	9,631.33	2	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	218.10000		0.21810		224.47000	0.22447	218.100	11.07	0.07	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	266.62000		0.26662		273.82000	0.27382	266.620	11.07	0.09	7,644.53	1	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	271.03000		0.27103		278.30000	0.27830	271.030	11.07	0.09	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	355.78000		0.35578		364.29000	0.36429	355.780	11.07	0.11	19,381.37	2	15,947.00

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R2030	On 05/11/2020	Bond Future	9.04	Call	361.37000	0.36137		369.95000	0.36995	361.370	11.07	0.11	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	481.73000	0.48173		491.71000	0.49171	481.730	11.07	0.14	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	6,960.03000	6.96003		6,985.53000	6.98553	6,960.030	11.07	0.79	67,682.73	1	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	5,864.86000	5.86486		5,891.76000	5.89176	5,864.860	11.07	0.73	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	5,066.47000	5.06647		5,094.22000	5.09422	5,066.470	11.09	0.68	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	3,990.53000	3.99053		4,019.01000	4.01901	3,990.530	11.23	0.59	101,308.31	2	15,947.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	3,683.39000	3.68339		3,711.92000	3.71192	3,683.390	11.29	0.56	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			10.98015	83.45124		10.98275	83.43830		11.49	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	172.54000	0.17254		176.34000	0.17634	172.540	10.79	0.05	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	175.21000	0.17521		179.05000	0.17905	175.210	10.79	0.05	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	356.11000	0.35611		362.02000	0.36202	356.110	10.79	0.10	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	501.66000	0.50166		508.75000	0.50875	501.660	10.79	0.13	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	5,662.22000	5.66222		5,685.88000	5.68588	5,662.220	10.79	0.67	0.00	0	1,800.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 07/05/2020	Bond Future			10.79432	84.11324		10.81683	83.98249		12.81	0.00	0.00	0	61,234.00	
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.99	0.00	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.99	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000		0.01000	0.00001	0.000	11.99	0.00	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000		0.01000	0.00001	0.000	11.99	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	0.01000	0.00001		0.04000	0.00004	0.010	11.99	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	0.12000	0.00012		0.31000	0.00031	0.120	11.99	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	7,761.57000	7.76157		7,892.59000	7.89259	7,761.570	11.99	1.00	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			11.00558	85.16018		11.02893	85.02844		12.95	0.00	0.00	0	65,577.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	20.12000	0.02012		20.88000	0.02088	20.120	11.98	0.01	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	85.98000	0.08598		87.30000	0.08730	85.980	11.98	0.04	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	6,896.43000	6.89643		7,027.01000	7.02701	6,896.430	11.98	0.86	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			11.21906	82.08066		11.24337	81.94739		13.32	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	148.26000	0.14826		147.52000	0.14752	148.260	12.49	0.05	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	201.33000	0.20133		199.96000	0.19996	201.330	12.49	0.06	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	349.84000	0.34984		346.45000	0.34645	349.840	12.49	0.10	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	455.56000	0.45556		450.60000	0.45060	455.560	12.49	0.13	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	3,811.43000	3.81143		3,907.71000	3.90771	3,811.430	12.87	0.55	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	3,544.57000	3.54457		3,637.72000	3.63772	3,544.570	12.95	0.52	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			11.44476	83.13620		11.47011	83.00129		12.50	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	180.76000	0.18076		178.59000	0.17859	180.760	11.76	0.05	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	376.11000	0.37611		370.87000	0.37087	376.110	11.76	0.10	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	5,581.63000	5.58163		5,683.88000	5.68388	5,581.630	11.98	0.63	0.00	0	800.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future			11.16333	85.35432		11.21101	85.05602		13.63	0.00	335,442,477.60	3,930	101,674.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.48	0.00	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.48	0.00	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.48	0.00	0.00	0	7,500.00	

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 07/05/2020	Bond Future	9.75	Call	0.02000	0.00002		0.05000	0.00005	0.020	12.48	0.00	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	0.03000	0.00003		0.07000	0.00007	0.030	12.48	0.00	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	0.07000	0.00007		0.15000	0.00015	0.070	12.48	0.00	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	3,900.01000	3.90001		4,203.57000	4.20357	3,900.010	12.53	0.95	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	2,813.54000	2.81354		3,114.84000	3.11484	2,813.540	12.75	0.86	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			11.36998	86.41670		11.41954	86.11535		13.75	0.00	339,617,631.00	3,930	56,629.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	3.22000	0.00322		3.12000	0.00312	3.220	12.26	0.00	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	8.42000	0.00842		8.09000	0.00809	8.420	12.26	0.00	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	11.67000	0.01167		11.18000	0.01118	11.670	12.26	0.01	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	75.07000	0.07507		70.98000	0.07098	75.070	12.26	0.03	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	6,410.46000	6.41046		6,681.94000	6.68194	6,410.460	12.26	0.83	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			11.57992	83.02045		11.63151	82.71540		14.46	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			11.80570	84.08799		11.85952	83.77912		13.53	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	11,294.75000	11.29475		11,565.99000	11.56599	11,294.750	12.76	0.84	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	6,234.53000	6.23453		6,450.95000	6.45095	6,234.530	12.86	0.64	0.00	0	650.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 07/05/2020	Bond Future			11.25339	81.80883		11.29603	81.54263		14.33	0.00	539,938,278.00	6,600	57,268.00	
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000		0.01000	0.00001	0.000	13.13	0.00	0.00	0	7,500.00	
R2037	On 07/05/2020	Bond Future	10.00	Call	0.15000	0.00015		0.32000	0.00032	0.150	13.13	0.00	0.00	0	7,500.00	
R2037	On 06/08/2020	Bond Future			11.45887	78.57025		11.50320	78.30132		15.24	0.00	518,563,650.00	6,600	67,352.00	
R2037	On 05/11/2020	Bond Future			11.65639	79.55700		11.70246	79.28485		15.17	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future			11.86818	76.32463		11.91619	76.04902		15.00	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	394.54000	0.39454		377.63000	0.37763	394.540	14.15	0.09	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	10,529.85000	10.52985		10,767.02000	10.76702	10,529.850	14.15	0.81	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,107.30000	1.10730		1,063.49000	1.06349	1,107.300	14.15	0.21	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	7,855.01000	7.85501		8,069.18000	8.06918	7,855.010	14.15	0.71	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	3,948.71000	3.94871		4,099.49000	4.09949	3,948.710	14.91	0.47	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	4,343.60000	4.34360		4,214.46000	4.21446	4,343.600	14.97	0.55	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,003.29000	1.00329		1,062.41000	1.06241	1,003.290	16.42	0.16	0.00	0	300.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future			11.27708	84.62023		11.32471	84.30215		14.42	0.00	631,436,156.26	7,462	32,758.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.94	0.00	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	9.85	Call	0.01000	0.00001		0.02000	0.00002	0.010	12.94	0.00	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	0.05000	0.00005		0.11000	0.00011	0.050	12.94	0.00	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.15	Call	0.32000	0.00032		0.57000	0.00057	0.320	12.94	0.00	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	11.10	Call	509.45000	0.50945		485.59000	0.48559	509.450	13.59	0.32	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	11.80	Call	3,518.00000	3.51800		3,285.01000	3.28501	3,518.000	15.01	0.90	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	12.20	Call	5,842.81000	5.84281		5,548.40000	5.54840	5,842.810	16.08	0.98	0.00	0	325.00	
R2040	On 07/05/2020	Bond Future	12.70	Call	8,697.69000	8.69769		8,382.20000	8.38220	8,697.690	16.77	1.00	0.00	0	325.00	
R2040	On 06/08/2020	Bond Future			11.47629	81.16623		11.52583	80.84486		15.31	0.00	605,662,408.26	7,462	47,124.00	
R2040	On 06/08/2020	Bond Future	9.57	Call	27.58000	0.02758		26.03000	0.02603	27.580	13.18	0.01	0.00	0	800.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2020	Bond Future	10.07	Call	133.36000	0.13336		124.85000	0.12485	133.360	13.18	0.06	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	5,429.23000	5.42923		5,702.97000	5.70297	5,429.230	13.26	0.77	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	5,113.17000	5.11317		5,381.06000	5.38106	5,113.170	13.38	0.75	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	3,332.12000	3.33212		3,553.30000	3.55330	3,332.120	14.38	0.57	0.00	0	517.00	
R2040	On 05/11/2020	Bond Future			11.66744	82.18559		11.71894	81.86037		15.52	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	167.42000	0.16742		158.23000	0.15823	167.420	14.04	0.05	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	260.09000	0.26009		245.94000	0.24594	260.090	14.04	0.07	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	418.36000	0.41836		396.00000	0.39600	418.360	14.04	0.11	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	606.41000	0.60641		574.67000	0.57467	606.410	14.04	0.15	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	4,267.64000	4.26764		4,467.65000	4.46765	4,267.640	15.22	0.52	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	3,634.05000	3.63405		3,816.63000	3.81663	3,634.050	15.46	0.47	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			11.87222	78.73671		11.92591	78.40734		15.32	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	305.46000	0.30546		289.53000	0.28953	305.460	14.48	0.07	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	344.63000	0.34463		326.79000	0.32679	344.630	14.48	0.08	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	689.58000	0.68958		655.72000	0.65572	689.580	14.48	0.14	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	853.52000	0.85352		812.47000	0.81247	853.520	14.48	0.17	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	5,246.63000	5.24663		5,449.34000	5.44934	5,246.630	14.94	0.54	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	4,667.14000	4.66714		4,856.85000	4.85685	4,667.140	15.09	0.50	0.00	0	800.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future			11.32576	81.34685		11.36827	81.06299		15.03	0.00	0.00	0	40,020.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.49	0.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.49	0.00	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.49	0.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	0.01000	0.00001		0.02000	0.00002	0.010	13.49	0.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	0.02000	0.00002		0.05000	0.00005	0.020	13.49	0.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	0.02000	0.00002		0.05000	0.00005	0.020	13.49	0.00	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	3,664.15000	3.66415		3,955.17000	3.95517	3,664.150	13.56	0.93	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	2,369.77000	2.36977		2,655.03000	2.65503	2,369.770	13.94	0.80	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	2,001.55000	2.00155		2,280.10000	2.28010	2,001.550	14.13	0.73	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			11.51865	77.97738		11.56289	77.69054		15.95	0.00	0.00	0	55,461.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	2.26000	0.00226		2.23000	0.00223	2.260	13.73	0.00	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	10.10000	0.01010		9.79000	0.00979	10.100	13.73	0.01	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	31.06000	0.03106		29.79000	0.02979	31.060	13.73	0.02	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	88.53000	0.08853		84.27000	0.08427	88.530	13.73	0.04	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	4,947.43000	4.94743		5,185.56000	5.18556	4,947.430	14.10	0.73	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	4,195.66000	4.19566		4,418.47000	4.41847	4,195.660	14.50	0.66	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			11.70354	78.95670		11.74955	78.66640		16.15	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	34.92000	0.03492		33.43000	0.03343	34.920	14.61	0.01	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	95.07000	0.09507		90.83000	0.09083	95.070	14.61	0.03	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	106.15000	0.10615		101.40000	0.10140	106.150	14.61	0.03	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	231.30000	0.23130		220.82000	0.22082	231.300	14.61	0.06	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	365.96000	0.36596		349.44000	0.34944	365.960	14.61	0.10	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	399.20000	0.39920		381.21000	0.38121	399.200	14.61	0.10	0.00	0	1,815.00	

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
R2044	On 05/11/2020	Bond Future	10.04	Call	413.14000		0.41314		394.54000	0.39454	413.140	14.61	0.11	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,143.93000		6.14393		6,361.38000	6.36138	6,143.930	15.15	0.66	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,664.45000		5.66445		5,873.67000	5.87367	5,664.450	15.34	0.63	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,831.51000		4.83151		5,024.64000	5.02464	4,831.510	15.66	0.57	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,648.66000		4.64866		4,837.92000	4.83792	4,648.660	15.74	0.55	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.90146		75.59143		11.94944	75.29747		15.94	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	365.11000		0.36511		349.05000	0.34905	365.110	15.07	0.08	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,011.68000		12.01168		12,269.77000	12.26977	12,011.680	15.07	0.83	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,656.66000		8.65666		8,888.19000	8.88819	8,656.660	15.07	0.72	0.00	0	405.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			11.26803		80.43562		11.31543	80.11232		15.35	0.00	6,434,849.60	80	58,996.00
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.78	0.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	7,967.79000		7.96779		8,291.44000	8.29144	7,967.790	13.78	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	4,116.73000		4.11673		4,444.66000	4.44466	4,116.730	13.75	0.95	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			11.44910		81.43681		11.49841	81.11007		15.40	0.00	6,514,944.80	80	67,675.00
R2048	On 06/08/2020	Bond Future	9.00	Call	2.09000		0.00209		2.02000	0.00202	2.090	13.21	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	6.57000		0.00657		6.26000	0.00626	6.570	13.21	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	278.62000		0.27862		260.15000	0.26015	278.620	13.21	0.10	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	977.45000		0.97745		919.88000	0.91988	977.450	14.01	0.27	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,603.38000		1.60338		1,517.65000	1.51765	1,603.380	14.65	0.37	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	4,057.31000		4.05731		3,886.34000	3.88634	4,057.310	15.93	0.64	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	6,086.08000		6.08608		5,870.15000	5.87015	6,086.080	17.05	0.77	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	8,415.67000		8.41567		8,159.39000	8.15939	8,415.670	17.71	0.86	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.63197		78.04115		11.68332	77.71041		16.50	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			11.82772		79.04474		11.88133	78.70979		15.37	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
R208	On 07/05/2020	Bond Future			4.24394		102.92330		4.24286	102.92424		0.60	0.00	0.00	0	25,272.00
R208	On 06/08/2020	Bond Future			3.94428		104.20439		3.94156	104.20611		0.43	0.00	0.00	0	7,323.00
R208	On 05/11/2020	Bond Future			3.18626		102.11807		3.18133	102.11999		0.23	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			11.11414		64.78804		11.15653	64.56248		16.33	0.00	0.00	0	55,961.00
R209	On 06/08/2020	Bond Future			11.30018		65.59447		11.34408	65.36661		16.54	0.00	0.00	0	47,937.00
R209	On 05/11/2020	Bond Future			11.48659		63.27501		11.53212	63.04442		16.87	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.68178		64.08873		11.72907	63.85517		15.84	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

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/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 07/05/2020	Bond Future			183.50773		183.50773		184.65986	184.65986			0.00	0.00	0	1,419.00
R210	On 06/08/2020	Bond Future			185.83798		185.83798		187.00601	187.00601			0.00	0.00	0	555.00
R210	On 05/11/2020	Bond Future			185.49350		185.49350		186.67684	186.67684			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			187.92185		187.92185		189.12081	189.12081			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 07/05/2020	Bond Future			165.58674		165.58674		165.51213	165.51213			0.00	4,139,668.50	25	6,719.00
R212	On 06/08/2020	Bond Future			165.39205		165.39205		165.31769	165.31769			0.00	4,134,801.25	25	25.00
R212	On 05/11/2020	Bond Future			167.50750		167.50750		167.43249	167.43249			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.36841		167.36841		167.29251	167.29251			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			10.56763		78.72018		10.59005	78.60041		12.82	0.00	358,964,020.80	4,560	11,123.00
R213	On 06/08/2020	Bond Future			10.76999		79.70004		10.79323	79.57934		13.00	0.00	363,432,182.40	4,560	10,849.00
R213	On 05/11/2020	Bond Future			10.97719		77.16609		11.00136	77.04401		13.23	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			11.20090		78.15833		11.22610	78.03477		12.43	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
R214	On 07/05/2020	Bond Future			11.18697		63.73600		11.22925	63.50359		16.92	0.00	32,122,944.00	504	13,565.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000		0.00000		0.00000	0.00000	0.000	16.09	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.30000		0.00030		0.59000	0.00059	0.300	16.09	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	3,115.92000		3.11592		3,357.93000	3.35793	3,115.920	16.13	0.91	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			11.36251		64.52930		11.40634	64.29447		17.10	0.00	25,811,720.00	400	10,665.00
R214	On 05/11/2020	Bond Future			11.53960		62.05739		11.58508	61.81974		17.47	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.72851		62.85544		11.77582	62.61474		16.42	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 :													11,727,569,007.89	57,601	1 748 898.00	
Grand Total:													11,727,569,007.89	57,601	1 748 898.00	