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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2020

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	91.73000	91.73000		92.02000	92.02000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	675.86200	675.86200		674.25800	674.25800			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	683.98200	683.98200		682.55100	682.55100			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	692.64900	692.64900		691.20500	691.20500			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	701.44400	701.44400		700.08900	700.08900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	742.19400	742.19400		744.40400	744.40400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	751.11200	751.11200		753.55900	753.55900			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	760.62900	760.62900		763.11400	763.11400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	770.28800	770.28800		772.92200	772.92200			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	665.86800	665.86800		668.59800	668.59800			0.00	0.00	0	209.00
ALBI	On 06/08/2020	Index Future	673.86800	673.86800		676.82200	676.82200			0.00	0.00	0	165.00
ALBI	On 05/11/2020	Index Future	682.40700	682.40700		685.40300	685.40300			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	691.07200	691.07200		694.21200	694.21200			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	12.27672	70.18614		12.19741	70.58122				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	12.53690	71.03994		12.45000	71.45975				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.79758	68.15289		12.70696	68.57769				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.07966	69.01882		12.98259	69.45960				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	12.51863	70.51549		12.39889	71.18050				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	12.76370	71.37327		12.63473	72.06652				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	13.01140	68.00963		12.87640	68.71153				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.27056	68.87396		13.12710	69.59531				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	657.86900	657.86900		660.53000	660.53000				0.00	1,993,343,070.00	303	446.00
GOVI	On 06/08/2020	GOVI	665.77400	665.77400		668.65400	668.65400				0.00	2,003,979,740.00	301	736.00
GOVI	On 05/11/2020	GOVI	674.21000	674.21000		677.13200	677.13200				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	682.77100	682.77100		685.83500	685.83500				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	135.52322	135.52322		135.82981	135.82981				0.00	0.00	0	1,865.00
I2025	On 06/08/2020	Bond Future	135.69812	135.69812		136.04681	136.04681				0.00	0.00	0	1,411.00
I2025	On 05/11/2020	Bond Future	137.43375	137.43375		137.78690	137.78690				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	137.68120	137.68120		138.06016	138.06016				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	98.68507	98.68507		99.24351	99.24351				0.00	0.00	0	1,509.00
I2029	On 06/08/2020	Bond Future	99.91022	99.91022		100.50366	100.50366				0.00	0.00	0	1,061.00
I2029	On 05/11/2020	Bond Future	100.04553	100.04553		100.64662	100.64662				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	101.33984	101.33984		101.96420	101.96420				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	98.17874	98.17874		99.81428	99.81428				0.00	0.00	0	3,611.00
I2033	On 06/08/2020	Bond Future	99.39766	99.39766		101.08173	101.08173				0.00	0.00	0	5,770.00

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
I2033	On 05/11/2020	Bond Future		99.45043	99.45043		101.15600	101.15600			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future		100.73693	100.73693		102.48031	102.48031			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		112.28272	112.28272		112.90730	112.90730			0.00	0.00	0	5,287.00
I2038	On 06/08/2020	Bond Future		111.98060	111.98060		112.64482	112.64482			0.00	0.00	0	9,276.00
I2038	On 05/11/2020	Bond Future		113.41301	113.41301		114.08557	114.08557			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future		113.15848	113.15848		113.85739	113.85739			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		99.81675	99.81675		102.28734	102.28734			0.00	597,303,432.00	5,984	13,769.00
I2046	On 06/08/2020	Bond Future		101.05607	101.05607		103.58620	103.58620			0.00	604,719,522.88	5,984	7,946.00
I2046	On 05/11/2020	Bond Future		100.55340	100.55340		103.11607	103.11607			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future		101.85439	101.85439		104.46602	104.46602			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		103.35729	103.35729		105.33630	105.33630			0.00	292,397,773.41	2,829	13,150.00
I2050	On 06/08/2020	Bond Future		102.76181	102.76181		104.79505	104.79505			0.00	290,713,160.49	2,829	12,284.00
I2050	On 05/11/2020	Bond Future		104.07617	104.07617		106.13536	106.13536			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future		103.50321	103.50321		105.60516	105.60516			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		255.86300	255.86300		257.82000	257.82000			0.00	0.00	0	567.00
IGOV	On 06/08/2020	Index Future		259.00100	259.00100		261.05500	261.05500			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future		262.34500	262.34500		264.42800	264.42800			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future		265.73900	265.73900		267.89000	267.89000			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future		8.96658	111.60650		9.01745	111.34534		7.75	0.00	76,450,452.50	685	58,015.00
R186	On 07/05/2020	Bond Future	7.90	Put	5,668.34000	5.66834	5,929.45000	5.92945	5,668.340	7.50	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,500.76000	2.50076	2,749.57000	2.74957	2,500.760	7.45	0.92	0.00	0	23,160.00
R186	On 07/05/2020	Bond Future	9.50	Call	2,755.73000	2.75573	2,524.82000	2.52482	2,755.730	7.94	0.93	0.00	0	1,120.00
R186	On 07/05/2020	Bond Future	10.00	Call	5,151.96000	5.15196	4,893.18000	4.89318	5,151.960	8.53	1.00	0.00	0	1,120.00
R186	On 06/08/2020	Bond Future			9.18854	107.67856	9.23609	107.44475		8.24	0.00	387,319,780.32	3,597	49,566.00
R186	On 06/08/2020	Bond Future	8.00	Call	237.17000	0.23717	216.89000	0.21689	237.170	8.02	0.11	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	1,445.67000	1.44567	1,355.93000	1.35593	1,445.670	8.03	0.43	0.00	0	900.00
R186	On 05/11/2020	Bond Future			9.41048	109.03066	9.46083	108.79361		8.02	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	360.72000	0.36072	336.07000	0.33607	360.720	7.76	0.12	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	745.15000	0.74515	699.82000	0.69982	745.150	7.76	0.22	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	2,889.89000	2.88989	3,024.40000	3.02440	2,889.890	7.83	0.53	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			9.65611	105.12937	9.70585	104.90565		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	311.49922		311.49922		312.02766	312.02766			0.00	0.00	0	2,556.00
R197	On 06/08/2020	Bond Future	307.59190		307.59190		308.21326	308.21326			0.00	0.00	0	950.00
R197	On 05/11/2020	Bond Future	311.52609		311.52609		312.15537	312.15537			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future	307.57677		307.57677		308.26138	308.26138			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	220.07597		220.07597		222.17031	222.17031			0.00	0.00	0	7,760.00
R202	On 06/08/2020	Bond Future	218.67876		218.67876		220.86091	220.86091			0.00	1,530,751.32	7	5,451.00
R202	On 05/11/2020	Bond Future	221.47549		221.47549		223.68556	223.68556			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future	220.10226		220.10226		222.37496	222.37496			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	6.05002		105.85511		6.17495	105.52962		3.08	0.00	101,620,905.60	960	50,311.00
R2023	On 06/08/2020	Bond Future	6.17274		107.14280		6.29878	106.84316		2.99	0.00	102,857,088.00	960	13,037.00
R2023	On 05/11/2020	Bond Future	6.29798		104.57494		6.43907	104.27119		2.99	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future	6.46105		105.90339		6.61281	105.61189		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	10.37070		87.91318		10.32108	88.18404		11.28	0.00	32,527,876.60	370	82,374.00
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	8,841.99000	8.84199	8,571.14000	8.57114	8,841.990	10.72	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.00000	0.00000	0.01000	0.00001	0.000	10.72	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	8,532.67000	8.53267	8,261.83000	8.26183	8,532.670	10.72	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future	10.59535		84.97636		10.53881	85.27525		11.97	0.00	342,709,659.88	4,033	69,019.00
R2030	On 06/08/2020	Bond Future	8.36	Call	20.25000	0.02025	24.79000	0.02479	20.250	11.37	0.01	2,043.55	2	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	30.77000	0.03077	37.29000	0.03729	30.770	11.37	0.02	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	82.79000	0.08279	97.87000	0.09787	82.790	11.37	0.04	7,043.16	2	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	132.93000	0.13293	155.23000	0.15523	132.930	11.37	0.06	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	188.81000	0.18881	218.44000	0.21844	188.810	11.37	0.08	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	6,815.71000	6.81571	6,560.11000	6.56011	6,815.710	11.37	0.88	149,537.17	2	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	580.37000	0.58037	650.94000	0.65094	580.370	11.37	0.20	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	897.71000	0.89771	994.05000	0.99405	897.710	11.40	0.28	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	2,468.42000	2.46842	2,646.92000	2.64692	2,468.420	11.93	0.55	0.00	0	470.00
R2030	On 05/11/2020	Bond Future	10.80950		86.04390		10.75059	86.34608		11.64	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	59.17000	0.05917	67.60000	0.06760	59.170	11.07	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	95.45000	0.09545	108.15000	0.10815	95.450	11.07	0.04	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	99.20000	0.09920	112.32000	0.11232	99.200	11.07	0.04	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	136.49000	0.13649	153.65000	0.15365	136.490	11.07	0.05	95,944.99	22	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	195.01000	0.19501	218.10000	0.21810	195.010	11.07	0.07	112,213.40	19	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	239.30000	0.23930	266.62000	0.26662	239.300	11.07	0.08	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	243.34000	0.24334	271.03000	0.27103	243.340	11.07	0.08	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	321.12000	0.32112	355.78000	0.35578	321.120	11.07	0.10	196,768.02	22	15,947.00

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R2030	On 05/11/2020	Bond Future	9.04	Call	326.26000	0.32626		361.37000	0.36137	326.260	11.07	0.10	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	437.40000	0.43740		481.73000	0.48173	437.400	11.07	0.13	218,455.27	19	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	7,195.11000	7.19511		6,960.03000	6.96003	7,195.110	11.07	0.80	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	6,082.00000	6.08200		5,864.86000	5.86486	6,082.000	11.07	0.75	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	5,267.72000	5.26772		5,066.47000	5.06647	5,267.720	11.09	0.69	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	4,165.02000	4.16502		3,990.53000	3.99053	4,165.020	11.23	0.61	1,146,224.29	22	15,947.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	3,849.04000	3.84904		3,683.39000	3.68339	3,849.040	11.29	0.58	942,372.45	19	3,000.00	
R2030	On 04/02/2021	Bond Future			11.04445	83.13194		10.98015	83.45124		11.49	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	154.95000	0.15495		172.54000	0.17254	154.950	10.79	0.05	8,475.81	2	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	157.39000	0.15739		175.21000	0.17521	157.390	10.79	0.05	16,364.04	4	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	323.68000	0.32368		356.11000	0.35611	323.680	10.79	0.09	15,721.11	2	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	458.68000	0.45868		501.66000	0.50166	458.680	10.79	0.12	40,504.50	4	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	5,873.48000	5.87348		5,662.22000	5.66222	5,873.480	10.79	0.68	340,634.58	6	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			10.83879	83.85522		10.79432	84.11324		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		0.00000	0.00000	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		0.00000	0.00000	0.000	11.99	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	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	9.50	Call	0.05000	0.00005		0.12000	0.00012	0.050	11.99	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	8,019.47000	8.01947		7,761.57000	7.76157	8,019.470	11.99	1.00	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			11.05614	84.87528		11.00558	85.16018		12.95	0.00	483,958,846.56	5,702	71,279.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	16.59000	0.01659		20.12000	0.02012	16.590	11.98	0.01	3,254.59	4	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	73.39000	0.07339		85.98000	0.08598	73.390	11.98	0.03	12,047.40	4	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	7,139.03000	7.13903		6,896.43000	6.89643	7,139.030	11.98	0.88	298,080.16	4	800.00	
R2032	On 05/11/2020	Bond Future			11.27173	81.79230		11.21906	82.08066		13.32	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	132.97000	0.13297		148.26000	0.14826	132.970	12.49	0.04	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	181.51000	0.18151		201.33000	0.20133	181.510	12.49	0.06	94,885.57	19	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	318.45000	0.31845		349.84000	0.34984	318.450	12.49	0.09	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	416.64000	0.41664		455.56000	0.45556	416.640	12.49	0.12	188,936.48	19	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	3,963.11000	3.96311		3,811.43000	3.81143	3,963.110	12.87	0.56	864,643.75	19	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	3,688.73000	3.68873		3,544.57000	3.54457	3,688.730	12.95	0.53	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			11.50208	82.83159		11.44476	83.13620		12.50	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	164.18000	0.16418		180.76000	0.18076	164.180	11.76	0.05	16,571.80	4	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	345.35000	0.34535		376.11000	0.37611	345.350	11.76	0.09	30,928.56	4	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	5,768.99000	5.76899		5,581.63000	5.58163	5,768.990	11.98	0.64	211,474.87	4	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			11.23801	84.88780		11.16333	85.35432		13.63	0.00	2,291,970.60	27	101,701.00	
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	0.00000	0.00000			0.02000	0.00002	0.000	12.48	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	0.01000	0.00001			0.03000	0.00003	0.010	12.48	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	0.02000	0.00002			0.07000	0.00007	0.020	12.48	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	4,341.49000	4.34149		3,900.01000	3.90001	4,341.490	12.53	0.97	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	3,214.41000	3.21441		2,813.54000	2.81354	3,214.410	12.75	0.91	0.00	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			11.45174	85.92044		11.36998	86.41670		13.75	0.00	0.00	0.00	0	56,629.00
R2035	On 06/08/2020	Bond Future	8.75	Call	2.24000	0.00224		3.22000	0.00322	2.240	12.26	0.00	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	6.05000	0.00605		8.42000	0.00842	6.050	12.26	0.00	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	8.48000	0.00848		11.67000	0.01167	8.480	12.26	0.00	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	58.11000	0.05811		75.07000	0.07507	58.110	12.26	0.03	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	6,821.95000	6.82195		6,410.46000	6.41046	6,821.950	12.26	0.85	0.00	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.66498	82.51841		11.57992	83.02045		14.46	0.00	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.89670	83.56678		11.80570	84.08799		13.53	0.00	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	11,730.11000	11.73011		11,294.75000	11.29475	11,730.110	12.76	0.85	0.00	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	6,564.71000	6.56471		6,234.53000	6.23453	6,564.710	12.86	0.66	0.00	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			11.34314	81.25012		11.25339	81.80883		14.33	0.00	0.00	0.00	0	57,268.00
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.13	0.00	0.00	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	0.03000	0.00003		0.15000	0.00015	0.030	13.13	0.00	0.00	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			11.55617	77.98185		11.45887	78.57025		15.24	0.00	0.00	0.00	0	67,352.00
R2037	On 05/11/2020	Bond Future			11.75749	78.96171		11.65639	79.55700		15.17	0.00	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.97570	75.70952		11.86818	76.32463		15.00	0.00	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	338.32000	0.33832		394.54000	0.39454	338.320	14.15	0.08	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	11,028.44000	11.02844		10,529.85000	10.52985	11,028.440	14.15	0.83	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	976.51000	0.97651		1,107.30000	1.10730	976.510	14.15	0.20	0.00	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	8,294.11000	8.29411		7,855.01000	7.85501	8,294.110	14.15	0.73	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,236.06000	4.23606		3,948.71000	3.94871	4,236.060	14.91	0.49	0.00	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	4,006.11000	4.00611		4,343.60000	4.34360	4,006.110	14.97	0.53	0.00	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,100.73000	1.10073		1,003.29000	1.00329	1,100.730	16.42	0.17	0.00	0.00	0	300.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			11.40719	83.75605		11.27708	84.62023		14.42	0.00	0.00	0.00	0	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	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.01000	0.00001	0.000	12.94	0.00	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	0.01000	0.00001		0.05000	0.00005	0.010	12.94	0.00	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	0.05000	0.00005		0.32000	0.00032	0.050	12.94	0.00	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	11.10	Call	262.30000	0.26230		509.45000	0.50945	262.300	13.59	0.20	0.00	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	11.80	Call	2,748.43000	2.74843		3,518.00000	3.51800	2,748.430	15.01	0.84	0.00	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	12.20	Call	4,995.66000	4.99566		5,842.81000	5.84281	4,995.660	16.08	0.97	0.00	0.00	0	325.00
R2040	On 07/05/2020	Bond Future	12.70	Call	7,834.55000	7.83455		8,697.69000	8.69769	7,834.550	16.77	1.00	0.00	0.00	0	325.00
R2040	On 06/08/2020	Bond Future			11.61559	80.26786		11.47629	81.16623		15.31	0.00	526,396,625.88	6,558	43,787.00	
R2040	On 06/08/2020	Bond Future	9.57	Call	16.72000	0.01672		27.58000	0.02758	16.720	13.18	0.01	5,863.32	8	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	88.46000	0.08846		133.36000	0.13336	88.460	13.18	0.04	25,629.89	8	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	6,134.38000	6.13438		5,429.23000	5.42923	6,134.380	13.26	0.82	530,596.54	8	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	5,797.59000	5.79759		5,113.17000	5.11317	5,797.590	13.38	0.79	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	3,860.55000	3.86055		3,332.12000	3.33212	3,860.550	14.38	0.63	0.00	0	517.00	
R2040	On 05/11/2020	Bond Future			11.81227	81.27649		11.66744	82.18559		15.52	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	125.74000	0.12574		167.42000	0.16742	125.740	14.04	0.04	72,854.30	22	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	198.89000	0.19889		260.09000	0.26009	198.890	14.04	0.06	107,512.35	22	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	326.45000	0.32645		418.36000	0.41836	326.450	14.04	0.09	163,104.30	22	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	481.03000	0.48103		606.41000	0.60641	481.030	14.04	0.12	224,030.93	22	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	4,752.42000	4.75242		4,267.64000	4.26764	4,752.420	15.22	0.56	1,007,903.95	22	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	4,068.25000	4.06825		3,634.05000	3.63405	4,068.250	15.46	0.51	906,039.75	22	2,000.00	
R2040	On 04/02/2021	Bond Future			12.02532	77.80342		11.87222	78.73671		15.32	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	242.55000	0.24255		305.46000	0.30546	242.550	14.48	0.06	13,967.69	3	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	274.83000	0.27483		344.63000	0.34463	274.830	14.48	0.07	43,217.44	8	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	564.12000	0.56412		689.58000	0.68958	564.120	14.48	0.12	78,235.63	8	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	703.97000	0.70397		853.52000	0.85352	703.970	14.48	0.14	34,170.43	3	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	5,764.42000	5.76442		5,246.63000	5.24663	5,764.420	14.94	0.58	137,013.82	3	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	5,146.72000	5.14672		4,667.14000	4.66714	5,146.720	15.09	0.54	336,715.06	8	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			11.45086	80.51650		11.32576	81.34685		15.03	0.00	4,992,023.00	62	40,082.00	
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	0.00000	0.00000		0.01000	0.00001	0.000	13.49	0.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	0.00000	0.00000		0.02000	0.00002	0.000	13.49	0.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	0.00000	0.00000		0.02000	0.00002	0.000	13.49	0.00	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	4,446.35000	4.44635		3,664.15000	3.66415	4,446.350	13.56	0.97	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	3,053.17000	3.05317		2,369.77000	2.36977	3,053.170	13.94	0.89	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	2,635.51000	2.63551		2,001.55000	2.00155	2,635.510	14.13	0.84	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			11.65266	77.11409		11.51865	77.97738		15.95	0.00	409,244,475.63	5,307	52,489.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	1.23000	0.00123		2.26000	0.00226	1.230	13.73	0.00	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	5.93000	0.00593		10.10000	0.01010	5.930	13.73	0.00	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	19.30000	0.01930		31.06000	0.03106	19.300	13.73	0.01	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	58.25000	0.05825		88.53000	0.08853	58.250	13.73	0.03	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	5,589.58000	5.58958		4,947.43000	4.94743	5,589.580	14.10	0.78	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	4,779.87000	4.77987		4,195.66000	4.19566	4,779.870	14.50	0.71	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			11.84292	78.08311		11.70354	78.95670		16.15	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	25.02000	0.02502		34.92000	0.03492	25.020	14.61	0.01	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	70.62000	0.07062		95.07000	0.09507	70.620	14.61	0.02	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	79.17000	0.07917		106.15000	0.10615	79.170	14.61	0.03	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	177.79000	0.17779		231.30000	0.23130	177.790	14.61	0.05	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	286.57000	0.28657		365.96000	0.36596	286.570	14.61	0.08	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	313.73000	0.31373		399.20000	0.39920	313.730	14.61	0.09	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	325.16000	0.32516		413.14000	0.41314	325.160	14.61	0.09	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	6,729.16000	6.72916		6,143.93000	6.14393	6,729.160	15.15	0.70	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	6,221.28000	6.22128		5,664.45000	5.66445	6,221.280	15.34	0.67	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	5,334.48000	5.33448		4,831.51000	4.83151	5,334.480	15.66	0.60	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	5,138.97000	5.13897		4,648.66000	4.64866	5,138.970	15.74	0.59	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			12.04886	74.69464		11.90146	75.59143		15.94	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	294.14000	0.29414		365.11000	0.36511	294.140	15.07	0.07	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	12,762.39000	12.76239		12,011.68000	12.01168	12,762.390	15.07	0.85	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	9,313.96000	9.31396		8,656.66000	8.65666	9,313.960	15.07	0.75	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			11.38817	79.62079		11.26803	80.43562		15.35	0.00	3,981,039.50	50	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	8,782.19000	8.78219		7,967.79000	7.96779	8,782.190	13.78	1.00	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	4,899.30000	4.89930		4,116.73000	4.11673	4,899.300	13.75	0.98	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			11.57778	80.58932		11.44910	81.43681		15.40	0.00	212,030,500.92	2,631	67,675.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	1.15000	0.00115		2.09000	0.00209	1.150	13.21	0.00	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	3.82000	0.00382		6.57000	0.00657	3.820	13.21	0.00	0.00	0	20,640.00	
R2048	On 06/08/2020	Bond Future	10.35	Call	197.78000	0.19778		278.62000	0.27862	197.780	13.21	0.08	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	10.85	Call	760.23000	0.76023		977.45000	0.97745	760.230	14.01	0.22	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	11.10	Call	1,296.83000	1.29683		1,603.38000	1.60338	1,296.830	14.65	0.32	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	11.80	Call	3,518.03000	3.51803		4,057.31000	4.05731	3,518.030	15.93	0.60	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	12.25	Call	5,438.91000	5.43891		6,086.08000	6.08608	5,438.910	17.05	0.73	0.00	0	814.00	
R2048	On 06/08/2020	Bond Future	12.75	Call	7,684.59000	7.68459		8,415.67000	8.41567	7,684.590	17.71	0.84	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			11.76597	77.18347		11.63197	78.04115		16.50	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			11.96960	78.16413		11.82772	79.04474		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			4.18284	102.97684		4.24394	102.92330		0.60	0.00	0.00	0	25,272.00	
R208	On 06/08/2020	Bond Future			3.90451	104.22951		3.94428	104.20439		0.43	0.00	0.00	0	7,323.00	
R208	On 05/11/2020	Bond Future			3.12079	102.14359		3.18626	102.11807		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			11.19388	64.36472		11.11414	64.78804		16.33	0.00	0.00	0	55,961.00	
R209	On 06/08/2020	Bond Future			11.38648	65.14769		11.30018	65.59447		16.54	0.00	0.00	0	47,937.00	
R209	On 05/11/2020	Bond Future			11.57612	62.82277		11.48659	63.27501		16.87	0.00	0.00	0	0.00	
R209	On 04/02/2021	Bond Future			11.77675	63.62101		11.68178	64.08873		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			183.50197		183.50197		183.50773	183.50773			0.00	0.00	0	1,419.00
R210	On 06/08/2020	Bond Future			185.78018		185.78018		185.83798	185.83798			0.00	0.00	0	555.00
R210	On 05/11/2020	Bond Future			185.43505		185.43505		185.49350	185.49350			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			187.83396		187.83396		187.92185	187.92185			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			165.57377		165.57377		165.58674	165.58674			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.33225		165.33225		165.39205	165.39205			0.00	0.00	0	25.00
R212	On 05/11/2020	Bond Future			167.44704		167.44704		167.50750	167.50750			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.28132		167.28132		167.36841	167.36841			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			10.61221		78.48227		10.56763	78.72018		12.82	0.00	4,316,524.85	55	11,068.00
R213	On 06/08/2020	Bond Future			10.82070		79.43700		10.76999	79.70004		13.00	0.00	4,369,035.00	55	10,849.00
R213	On 05/11/2020	Bond Future			11.02992		76.90009		10.97719	77.16609		13.23	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			11.25835		77.87704		11.20090	78.15833		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			11.30707		63.07949		11.18697	63.73600		16.92	0.00	2,901,656.54	46	13,611.00
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	0.06000		0.00006		0.30000	0.00030	0.060	16.09	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	3,717.79000		3.71779		3,115.92000	3.11592	3,717.790	16.13	0.95	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			11.49066		63.84678		11.36251	64.52930		17.10	0.00	0.00	0	10,665.00
R214	On 05/11/2020	Bond Future			11.67259		61.36671		11.53960	62.05739		17.47	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.86879		62.14632		11.72851	62.85544		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
<b>Total for Derivatives :</b>													<b>8,490,655,892.40</b>	<b>49,752</b>	<b>1 756 289.00</b>	
<b>Grand Total:</b>													<b>8,490,655,892.40</b>	<b>49,752</b>	<b>1 756 289.00</b>	