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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2020

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	91.50000	91.50000	91.68000	91.68000				0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future	684.35000	684.35000	674.23200	674.23200				0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future	692.41400	692.41400	682.18600	682.18600				0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	701.19500	701.19500	690.84000	690.84000				0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	710.04700	710.04700	699.56300	699.56300				0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future	734.29900	734.29900	720.72000	720.72000				0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	742.95200	742.95200	729.22200	729.22200				0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	752.37300	752.37300	738.47200	738.47200				0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	761.87200	761.87200	747.79700	747.79700				0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future	658.35500	658.35500	647.84700	647.84700				0.00	0.00	0	44.0
ALBI	On 06/08/2020	Index Future	666.11300	666.11300	655.49000	655.49000				0.00	0.00	0	165.0
ALBI	On 05/11/2020	Index Future	674.56000	674.56000	663.80500	663.80500				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		683.07700	683.07700		672.18600	672.18600			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		12.50150	69.08409		12.74548	67.91684			0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future		12.77557	69.90608		13.03038	68.72583			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future		13.04668	67.00506		13.31280	65.81028			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		13.34138	67.85139		13.61995	66.64164			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		12.83560	68.80630		13.06948	67.59103			0.00	0.00	0	0.0
ES42	On 06/08/2020	Bond Future		13.09918	69.62495		13.34423	68.39613			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future		13.36293	66.23949		13.62000	64.99555			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		13.64015	67.07640		13.91004	65.81678			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		650.45600	650.45600		640.04700	640.04700			0.00	0.00	0	405.0
GOVI	On 06/08/2020	GOVI		658.12100	658.12100		647.59800	647.59800			0.00	0.00	0	1,023.0
GOVI	On 05/11/2020	GOVI		666.46600	666.46600		655.81300	655.81300			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		674.88100	674.88100		664.09300	664.09300			0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future		134.25688	134.25688		134.06728	134.06728			0.00	0.00	0	1,865.0
I2025	On 06/08/2020	Bond Future		134.38043	134.38043		134.19039	134.19039			0.00	0.00	0	1,411.0
I2025	On 05/11/2020	Bond Future		136.09954	136.09954		135.90764	135.90764			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		136.31967	136.31967		136.12540	136.12540			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		95.90286	95.90286		96.02545	96.02545			0.00	0.00	0	1,509.0
I2029	On 06/08/2020	Bond Future		97.06810	97.06810		97.19337	97.19337			0.00	0.00	0	2,817.0
I2029	On 05/11/2020	Bond Future		97.16727	97.16727		97.29458	97.29458			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		98.41707	98.41707		98.54612	98.54612			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			94.24470	94.24470	94.21501	94.21501				0.00	0.00	0	2,449.0
I2033	On 06/08/2020	Bond Future			95.38974	95.38974	95.36097	95.36097				0.00	0.00	0	11,410.0
I2033	On 05/11/2020	Bond Future			95.39146	95.39146	95.36271	95.36271				0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			96.61837	96.61837	96.58946	96.58946				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			108.09269	108.09269	107.69034	107.69034				0.00	0.00	0	2,602.0
I2038	On 06/08/2020	Bond Future			107.70994	107.70994	107.30413	107.30413				0.00	0.00	0	11,276.0
I2038	On 05/11/2020	Bond Future			109.08804	109.08804	108.67747	108.67747				0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			108.76944	108.76944	108.35373	108.35373				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			96.68220	96.68220	96.56873	96.56873				0.00	456,339,984.00	4,720	9,794.0
I2046	On 06/08/2020	Bond Future			97.85694	97.85694	97.74317	97.74317				0.00	461,884,756.80	4,720	14,281.0
I2046	On 05/11/2020	Bond Future			97.31359	97.31359	97.19900	97.19900				0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			98.56546	98.56546	98.44926	98.44926				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			98.81468	98.81468	97.51374	97.51374				0.00	0.00	0	10,560.0
I2050	On 06/08/2020	Bond Future			98.13676	98.13676	96.82145	96.82145				0.00	0.00	0	14,849.0
I2050	On 05/11/2020	Bond Future			99.39215	99.39215	98.06046	98.06046				0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			98.75131	98.75131	97.40248	97.40248				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			250.11400	250.11400	249.80600	249.80600				0.00	375,171,000.00	150	154.0
IGOV	On 06/08/2020	Index Future			253.12400	253.12400	252.81500	252.81500				0.00	379,686,000.00	150	486.0
IGOV	On 05/11/2020	Index Future			256.39500	256.39500	256.08300	256.08300				0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future			259.69300	259.69300	259.37700	259.37700				0.00	0.00	0	0.0
R186	On 07/05/2020	Bond Future			8.68791	113.05171	9.01705	111.34739			9.74	0.00	140,410,223.82	1,242	38,906.0
R186	On 07/05/2020	Bond Future	7.90	Put	4,224.99000	4.22499	5,927.16000	5.92716	4,224.990	9.47	1.00	0.00	0.00	0	2,500.0
R186	On 07/05/2020	Bond Future	8.50	Put	1,247.47000	1.24747	2,731.00000	2.73100	1,247.470	9.46	0.73	0.00	0.00	0	23,160.0
R186	On 07/05/2020	Bond Future	9.50	Call	4,147.40000	4.14740	2,506.56000	2.50656	4,147.400	10.20	0.99	0.00	0.00	0	1,120.0
R186	On 07/05/2020	Bond Future	10.00	Call	6,594.73000	6.59473	4,892.61000	4.89261	6,594.730	10.76	1.00	0.00	0.00	0	1,120.0
R186	On 06/08/2020	Bond Future			8.89996	109.11177	9.24752	107.38864			10.24	0.00	319,151,927.25	2,925	65,406.0
R186	On 06/08/2020	Bond Future	8.00	Call	704.66000	0.70466	402.05000	0.40205	704.660	10.03	0.22	0.00	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	2,549.42000	2.54942	1,724.44000	1.72444	2,549.420	10.13	0.55	0.00	0.00	0	900.0
R186	On 05/11/2020	Bond Future			9.10533	110.48206	9.47270	108.73782			9.93	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.84	Call	958.98000	0.95898	629.91000	0.62991	958.980	9.66	0.22	0.00	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.34	Call	1,598.48000	1.59848	1,101.29000	1.10129	1,598.480	9.66	0.33	0.00	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	2,760.63000	2.76063	3,628.17000	3.62817	2,760.630	9.83	0.45	0.00	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			9.33444	106.59110	9.72382	104.82498			10.43	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

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/R207	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On	07/05/2020			Bond Future	310.88410	310.88410		311.30147	311.30147			0.00	0.00	0	2,556.00
R197	On	06/08/2020			Bond Future	306.88752	306.88752		307.31425	307.31425			0.00	0.00	0	2,500.00
R197	On	05/11/2020			Bond Future	310.81328	310.81328		311.24672	311.24672			0.00	0.00	0	0.00
R197	On	04/02/2021			Bond Future	306.83200	306.83200		307.27135	307.27135			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	214.00657	214.00657		214.49544	214.49544			0.00	0.00	0	5,456.00
R202	On	06/08/2020			Bond Future	212.47790	212.47790		212.97555	212.97555			0.00	1,274,867.40	6	7,724.00
R202	On	05/11/2020			Bond Future	215.19558	215.19558		215.70070	215.70070			0.00	0.00	0	0.00
R202	On	04/02/2021			Bond Future	213.72541	213.72541		214.23711	214.23711			0.00	0.00	0	0.00
R202	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On	07/05/2020			Bond Future	5.77133	106.58578		5.93937	106.14445		3.28	0.00	44,233,098.70	415	42,805.00
R2023	On	06/08/2020			Bond Future	5.87542	107.85397		6.06123	107.40881		3.12	0.00	78,194,128.25	725	17,685.00
R2023	On	05/11/2020			Bond Future	5.96546	105.29534		6.17294	104.84509		3.02	0.00	0.00	0	0.00
R2023	On	04/02/2021			Bond Future	6.08772	106.62506		6.32314	106.16922		2.90	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	10.52402	87.08339		10.81786	85.52272		14.79	0.00	221,975,561.11	2,549	80,180.00
R2030	On	07/05/2020	8.45	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	14.25	0.00	0.00	0	5,000.00
R2030	On	07/05/2020	8.85	Put	Bond Future	9,671.78000	9.67178		11,232.45000	11.23245	9,671.780	14.25	1.00	0.00	0	5,820.00
R2030	On	07/05/2020	8.85	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	14.25	0.00	0.00	0	5,000.00
R2030	On	07/05/2020	8.90	Put	Bond Future	9,362.45000	9.36245		10,923.12000	10.92312	9,362.450	14.25	1.00	0.00	0	5,820.00
R2030	On	06/08/2020			Bond Future	10.76009	84.11339		11.06726	82.53524		15.58	0.00	248,302,727.28	2,952	77,616.00
R2030	On	06/08/2020	8.36	Call	Bond Future	69.80000	0.06980		36.97000	0.03697	69.800	15.02	0.03	0.00	0	800.00
R2030	On	06/08/2020	8.50	Call	Bond Future	93.80000	0.09380		50.71000	0.05071	93.800	15.02	0.04	0.00	0	323.00
R2030	On	06/08/2020	8.86	Call	Bond Future	190.24000	0.19024		108.30000	0.10830	190.240	15.02	0.07	0.00	0	800.00
R2030	On	06/08/2020	9.05	Call	Bond Future	268.23000	0.26823		156.82000	0.15682	268.230	15.02	0.09	0.00	0	450.00
R2030	On	06/08/2020	9.20	Call	Bond Future	346.91000	0.34691		207.07000	0.20707	346.910	15.02	0.11	0.00	0	323.00
R2030	On	06/08/2020	9.42	Put	Bond Future	7,868.86000	7.86886		9,256.37000	9.25637	7,868.860	15.02	0.85	0.00	0	800.00
R2030	On	06/08/2020	9.75	Call	Bond Future	805.88000	0.80588		517.48000	0.51748	805.880	15.02	0.22	0.00	0	450.00
R2030	On	06/08/2020	10.00	Call	Bond Future	1,149.27000	1.14927		765.83000	0.76583	1,149.270	15.18	0.29	0.00	0	470.00
R2030	On	06/08/2020	10.21	Call	Bond Future	1,511.56000	1.51156		0.00000	0.00000	1,511.560	15.36	0.35	38,134,218.48	1,300	650.00
R2030	On	06/08/2020	10.70	Call	Bond Future	2,608.23000	2.60823		1,907.01000	1.90701	2,608.230	15.78	0.50	0.00	0	470.00
R2030	On	06/08/2020	10.87	Put	Bond Future	2,514.33000	2.51433		0.00000	0.00000	2,514.330	16.02	0.45	24,632,673.35	650	650.00
R2030	On	06/08/2020	11.47	Put	Bond Future	1,470.48000	1.47048		0.00000	0.00000	1,470.480	17.08	0.30	32,388,415.29	1,300	650.00
R2030	On	05/11/2020			Bond Future	10.98138	85.17041		11.30201	83.57291		15.38	0.00	0.00	0	0.00
R2030	On	05/11/2020	8.10	Call	Bond Future	206.45000	0.20645		134.08000	0.13408	206.450	14.81	0.06	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	8.34	Call	284.90000	0.28490	188.46000	0.18846	284.900	14.81	0.07	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	292.43000	0.29243	193.73000	0.19373	292.430	14.81	0.07	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	363.27000	0.36327	243.76000	0.24376	363.270	14.81	0.09	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	463.95000	0.46395	315.97000	0.31597	463.950	14.81	0.11	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	534.42000	0.53442	367.17000	0.36717	534.420	14.81	0.12	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	540.66000	0.54066	371.72000	0.37172	540.660	14.81	0.13	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	655.84000	0.65584	456.47000	0.45647	655.840	14.81	0.15	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	663.17000	0.66317	461.91000	0.46191	663.170	14.81	0.15	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	815.03000	0.81503	575.37000	0.57537	815.030	14.81	0.17	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	8,516.85000	8.51685	9,784.69000	9.78469	8,516.850	14.81	0.76	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	7,443.22000	7.44322	8,641.80000	8.64180	7,443.220	14.85	0.72	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	6,656.48000	6.65648	7,793.85000	7.79385	6,656.480	14.93	0.68	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	5,564.16000	5.56416	6,599.52000	6.59952	5,564.160	15.12	0.61	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	5,241.89000	5.24189	6,243.32000	6.24332	5,241.890	15.19	0.59	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			11.22560	82.24103	11.56126	80.62338		16.06	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	548.97000	0.54897	396.74000	0.39674	548.970	15.33	0.11	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	554.26000	0.55426	400.76000	0.40076	554.260	15.33	0.11	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	867.23000	0.86723	642.24000	0.64224	867.230	15.33	0.16	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,081.38000	1.08138	810.76000	0.81076	1,081.380	15.33	0.19	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	7,660.67000	7.66067	8,761.71000	8.76171	7,660.670	15.47	0.65	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			11.00320	82.91099	11.28682	81.31719		16.73	0.00	354,693,215.22	4,278	44,276.0	
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.95	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	15.95	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	15.95	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	15.95	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	15.95	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	15.95	0.00	0.00	0	7,500.0	
R2032	On 07/05/2020	Bond Future	9.54	Put	8,963.63000	8.96363	10,557.43000	10.55743	8,963.630	15.95	1.00	0.00	0	3,000.0	
R2032	On 06/08/2020	Bond Future			11.23155	83.89748	11.52724	82.28582		16.83	0.00	358,997,316.92	4,279	93,868.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	62.83000	0.06283	33.71000	0.03371	62.830	15.94	0.02	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	178.79000	0.17879	103.00000	0.10300	178.790	15.94	0.06	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	8,319.58000	8.31958	9,733.16000	9.73316	8,319.580	15.94	0.85	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			11.45453	80.80250	11.76285	79.17098		17.62	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	370.25000	0.37025	252.59000	0.25259	370.250	16.81	0.09	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	457.18000	0.45718	315.66000	0.31566	457.180	16.81	0.10	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	672.36000	0.67236	474.93000	0.47493	672.360	16.81	0.14	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	810.52000	0.81052	579.11000	0.57911	810.520	16.81	0.16	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	5,507.58000	5.50758	6,503.83000	6.50383	5,507.580	17.40	0.57	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	5,217.21000	5.21721	6,182.30000	6.18230	5,217.210	17.48	0.55	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			11.69403	81.82315	12.01600	80.17107		17.51	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	586.97000	0.58697	431.94000	0.43194	586.970	16.73	0.11	0.00	0	800.0	

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
R2032	On 04/02/2021	Bond Future	9.29	Call	930.11000		0.93011	700.41000	0.70041	930.110		16.73	0.16	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	7,717.91000		7.71791	8,791.19000	8.79119	7,717.910		16.97	0.62	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			11.46304		83.50542	11.71152	82.01875			17.74	0.00	402,663,135.24	4,822	51,040.0
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.000		16.67	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		16.67	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000	0.000		16.67	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		16.67	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		16.67	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		16.67	0.00	0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	10.57	Put	5,700.54000		5.70054	7,185.11000	7.18511	5,700.540		16.71	1.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	10.75	Put	4,516.74000		4.51674	5,992.35000	5.99235	4,516.740		16.88	0.98	0.00	0	5,000.0
R2035	On 06/08/2020	Bond Future			11.69010		84.49894	11.94914	82.99574			17.83	0.00	400,017,981.96	4,734	110,684.0
R2035	On 06/08/2020	Bond Future	8.75	Call	14.59000		0.01459	7.75000	0.00775	14.590		16.46	0.01	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	28.73000		0.02873	15.80000	0.01580	28.730		16.46	0.01	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	36.22000		0.03622	20.17000	0.02017	36.220		16.46	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	139.34000		0.13934	83.82000	0.08382	139.340		16.46	0.05	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	8,415.67000		8.41567	9,719.47000	9.71947	8,415.670		16.46	0.84	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.91323		81.07944	12.18322	79.55770			18.84	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			12.15702		82.10348	12.43917	80.56260			18.71	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	13,871.14000		13.87114	15,127.24000	15.12724	13,871.140		17.89	0.79	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	8,849.10000		8.84910	9,880.69000	9.88069	8,849.100		18.00	0.64	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			11.59317		79.72534	11.83165	78.31330			18.67	0.00	1,086,656,384.20	13,630	48,776.0
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000		0.00000	0.00000	0.00000	0.000		17.56	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		17.56	0.00	0.00	0	7,500.0
R2037	On 06/08/2020	Bond Future			11.82053		76.41737	12.06928	74.98960			19.78	0.00	695,015,980.15	9,095	82,442.0
R2037	On 05/11/2020	Bond Future			12.03249		77.37798	12.29146	75.93263			19.80	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			12.26360		74.09988	12.53397	72.63638			20.76	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	841.25000		0.84125	660.99000	0.66099	841.250		19.85	0.14	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	13,326.89000		13.32689	14,493.95000	14.49395	13,326.890		19.85	0.78	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,691.77000		1.69177	1,370.09000	1.37009	1,691.770		19.85	0.24	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	10,670.67000		10.67067	11,735.10000	11.73510	10,670.670		19.85	0.70	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	6,508.90000		6.50890	7,316.27000	7.31627	6,508.900		20.67	0.52	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	4,647.76000		4.64776	3,974.36000	3.97436	4,647.760		20.73	0.49	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	2,529.75000		2.52975	2,945.75000	2.94575	2,529.750		22.20	0.26	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			11.72301		81.71916	11.95647	80.26682			18.70	0.00	576,937,269.60	7,060	31,611.0
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		17.34	0.00	0.00	0	2,640.0

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 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.34	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	17.34	0.00	0.00	0	2,640.0
R2040	On 07/05/2020	Bond Future	10.15	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.34	0.00	0.00	0	7,500.0
R2040	On 07/05/2020	Bond Future	11.10	Call	27.94000	0.02794		6.70000	0.00670	27.940	17.89	0.03	0.00	0	450.0
R2040	On 07/05/2020	Bond Future	11.80	Call	1,190.31000	1.19031		567.17000	0.56717	1,190.310	19.29	0.59	0.00	0	450.0
R2040	On 07/05/2020	Bond Future	12.20	Call	3,054.13000	3.05413		1,912.47000	1.91247	3,054.130	20.34	0.89	0.00	0	325.0
R2040	On 07/05/2020	Bond Future	12.70	Call	5,802.90000	5.80290		4,391.87000	4.39187	5,802.900	21.01	0.99	0.00	0	325.0
R2040	On 06/08/2020	Bond Future			11.94872	78.18452		12.19249	76.71601		19.82	0.00	698,265,948.12	8,931	49,826.0
R2040	On 06/08/2020	Bond Future	9.57	Call	48.60000	0.04860		27.94000	0.02794	48.600	17.89	0.02	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	159.83000	0.15983		98.31000	0.09831	159.830	17.89	0.05	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	8,338.99000	8.33899		9,591.44000	9.59144	8,338.990	18.37	0.82	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	7,997.31000	7.99731		9,228.79000	9.22879	7,997.310	18.52	0.81	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	5,915.79000	5.91579		6,985.92000	6.98592	5,915.790	19.45	0.69	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			12.15907	79.16735		12.41309	77.68076		19.95	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	272.81000	0.27281		194.63000	0.19463	272.810	18.55	0.06	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	379.22000	0.37922		274.63000	0.27463	379.220	18.55	0.08	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	543.95000	0.54395		400.72000	0.40072	543.950	18.55	0.11	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.23	Call	724.26000	0.72426		541.16000	0.54116	724.260	18.55	0.14	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.50	Put	6,923.27000	6.92327		7,880.91000	7.88091	6,923.270	19.66	0.61	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	6,150.95000	6.15095		7,044.74000	7.04474	6,150.950	19.89	0.57	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			12.38837	75.66163		12.65387	74.15634		20.93	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	608.94000	0.60894		471.85000	0.47185	608.940	20.03	0.10	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	661.23000	0.66123		514.04000	0.51404	661.230	20.03	0.11	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,069.99000	1.06999		848.39000	0.84839	1,069.990	20.03	0.16	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,244.45000	1.24445		993.12000	0.99312	1,244.450	20.03	0.19	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	8,441.02000	8.44102		9,390.62000	9.39062	8,441.020	20.54	0.60	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	7,773.66000	7.77366		8,678.70000	8.67870	7,773.660	20.69	0.57	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			11.79258	78.32356		12.01093	76.97766		19.52	0.00	729,348,990.72	9,312	34,638.0
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.10	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	18.10	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	18.10	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	18.10	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	18.10	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	18.10	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	10.81	Put	6,612.95000	6.61295		7,958.22000	7.95822	6,612.950	18.15	1.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	11.02	Put	5,125.64000	5.12564		6,465.67000	6.46567	5,125.640	18.47	0.99	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	11.09	Put	4,645.22000	4.64522		5,979.88000	5.97988	4,645.220	18.65	0.98	0.00	0	100.0
R2044	On 06/08/2020	Bond Future			12.01292	74.87374		12.24111	73.51280		20.68	0.00	701,641,817.54	9,371	55,882.0
R2044	On 06/08/2020	Bond Future	9.01	Call	7.69000	0.00769		4.25000	0.00425	7.690	18.68	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	22.54000	0.02254		13.06000	0.01306	22.540	18.68	0.01	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	51.46000	0.05146		30.99000	0.03099	51.460	18.68	0.02	0.00	0	140.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Opt Intert
R2044	On 06/08/2020	Bond Future	9.98	Call	113.25000	0.11325	71.02000	0.07102	113.250	18.68	0.04	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	7,852.59000	7.85259	8,992.39000	8.99239	7,852.590	18.96	0.81	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	6,980.37000	6.98037	8,064.48000	8.06448	6,980.370	19.30	0.76	0.00	0	602.0	
R2044	On 05/11/2020	Bond Future			12.21817	75.81502	12.45612	74.43738		20.80	0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	85.58000	0.08558	59.89000	0.05989	85.580	19.35	0.02	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	176.66000	0.17666	127.05000	0.12705	176.660	19.35	0.04	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	191.52000	0.19152	138.18000	0.13818	191.520	19.35	0.05	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	341.22000	0.34122	252.05000	0.25205	341.220	19.35	0.08	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	482.63000	0.48263	361.87000	0.36187	482.630	19.35	0.10	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	515.74000	0.51574	387.83000	0.38783	515.740	19.35	0.11	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	529.46000	0.52946	398.61000	0.39861	529.460	19.35	0.11	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	9,168.86000	9.16886	10,197.04000	10.19704	9,168.860	19.84	0.72	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	8,630.09000	8.63009	9,626.70000	9.62670	8,630.090	20.01	0.70	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	7,670.59000	7.67059	8,605.81000	8.60581	7,670.590	20.33	0.65	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	7,455.20000	7.45520	8,375.67000	8.37567	7,455.200	20.40	0.64	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			12.44185	72.39204	12.69077	70.99706		21.82	0.00	0.00	0	0.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	677.31000	0.67731	536.70000	0.53670	677.310	20.88	0.11	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	15,583.56000	15.58356	16,744.73000	16.74473	15,583.560	20.88	0.81	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	12,188.93000	12.18893	13,246.17000	13.24617	12,188.930	20.88	0.74	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			11.78166	77.05543	11.98984	75.75930		19.79	0.00	26,969,400.50	350	54,283.0	
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.25	0.00	0.00	0	300.0	
R2048	On 07/05/2020	Bond Future	10.20	Put	11,347.47000	11.34747	12,643.60000	12.64360	11,347.470	18.25	1.00	0.00	0	300.0	
R2048	On 07/05/2020	Bond Future	10.70	Put	7,448.14000	7.44814	8,744.14000	8.74414	7,448.140	18.22	1.00	0.00	0	300.0	
R2048	On 06/08/2020	Bond Future			11.99190	77.97222	12.20941	76.66175		19.83	0.00	27,914,054.76	358	73,743.0	
R2048	On 06/08/2020	Bond Future	9.00	Call	5.42000	0.00542	3.01000	0.00301	5.420	17.74	0.00	0.00	0	3,000.0	
R2048	On 06/08/2020	Bond Future	9.25	Call	12.65000	0.01265	7.28000	0.00728	12.650	17.74	0.01	0.00	0	20,640.0	
R2048	On 06/08/2020	Bond Future	10.35	Call	235.24000	0.23524	155.78000	0.15578	235.240	17.74	0.08	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	10.85	Call	687.13000	0.68713	491.10000	0.49110	687.130	18.44	0.18	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	11.10	Call	1,093.10000	1.09310	811.78000	0.81178	1,093.100	19.08	0.25	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	11.80	Call	2,759.64000	2.75964	2,208.51000	2.20851	2,759.640	20.36	0.46	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	12.25	Call	4,275.60000	4.27560	3,554.40000	3.55440	4,275.600	21.49	0.59	0.00	0	814.0	
R2048	On 06/08/2020	Bond Future	12.75	Call	6,112.09000	6.11209	5,228.67000	5.22867	6,112.090	22.16	0.71	0.00	0	814.0	
R2048	On 05/11/2020	Bond Future			12.19791	74.53387	12.42509	73.20726		21.12	0.00	0.00	0	0.0	
R2048	On 04/02/2021	Bond Future			12.42235	75.47531	12.66036	74.13201		20.92	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			4.03655	103.10521	4.09758	103.05163		0.63	0.00	0.00	0	21,664.0	
R208	On 06/08/2020	Bond Future			3.74241	104.33198	3.82593	104.27916		0.45	0.00	0.00	0	7,850.0	
R208	On 05/11/2020	Bond Future			2.85438	102.24757	2.99020	102.19453		0.25	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

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R208/R204	On	31/03/2021			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On	31/03/2021			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On	07/05/2020			11.42633	63.15411		11.66946	61.92422		21.42	0.00	34,608,452.28	548	55,961.0
R209	On	06/08/2020			11.63127	63.90554		11.88384	62.66180		21.54	0.00	77,197,892.32	1,208	48,032.0
R209	On	05/11/2020			11.83024	61.56519		12.09259	60.30618		22.25	0.00	0.00	0	0.0
R209	On	04/02/2021			12.04183	62.34282		12.31470	61.06793		22.22	0.00	0.00	0	0.0
R209	On	31/03/2036			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On	31/03/2036			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On	31/03/2036			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	07/05/2020			179.37186	179.37186		179.31579	179.31579			0.00	0.00	0	775.0
R210	On	06/08/2020			181.55115	181.55115		181.49694	181.49694			0.00	0.00	0	1,199.0
R210	On	05/11/2020			181.15231	181.15231		181.09813	181.09813			0.00	0.00	0	0.0
R210	On	04/02/2021			183.48241	183.48241		183.42778	183.42778			0.00	0.00	0	0.0
R210	On	31/03/2028			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On	07/05/2020			165.76466	165.76466		165.72223	165.72223			0.00	33,152,932.00	200	5,193.0
R212	On	06/08/2020			165.48151	165.48151		165.44079	165.44079			0.00	33,096,302.00	200	1,751.0
R212	On	05/11/2020			167.59865	167.59865		167.55813	167.55813			0.00	0.00	0	0.0
R212	On	04/02/2021			167.42248	167.42248		167.38158	167.38158			0.00	0.00	0	0.0
R212	On	31/01/2022			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On	07/05/2020			10.78260	77.58194		11.06109	76.14060		16.73	0.00	33,748,143.90	435	9,279.0
R213	On	06/08/2020			11.00226	78.50507		11.29234	77.04755		16.83	0.00	34,228,210.52	436	13,183.0
R213	On	05/11/2020			11.21894	75.95676		11.52109	74.48128		17.34	0.00	0.00	0	0.0
R213	On	04/02/2021			11.45682	76.91603		11.77232	75.42201		17.32	0.00	0.00	0	0.0
R213	On	28/02/2031			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On	07/05/2020			11.63090	61.36448		11.86398	60.17797		22.40	0.00	797,738.24	13	10,834.0
R214	On	07/05/2020	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	21.60	0.00	0.00	0	1,250.0
R214	On	07/05/2020	9.91	Call	0.00000	0.00000		0.00000	0.00000	0.000	21.60	0.00	0.00	0	1,250.0
R214	On	07/05/2020	10.66	Put	5,393.21000	5.39321	6,577.66000	6.57766	5,393.210		21.63	1.00	0.00	0	1,250.0
R214	On	06/08/2020			11.83068	62.09462		12.07324	60.89478		22.49	0.00	1,179,797.78	19	11,042.0
R214	On	05/11/2020			12.02593	59.59274		12.27824	58.37813		23.38	0.00	0.00	0	0.0
R214	On	04/02/2021			12.23775	60.34543		12.50088	59.11554		23.25	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
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 :											9,128,910,545.70	103,083	1 783 250.0
Grand Total:											9,128,910,545.70	103,083	1 783 250.0