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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2020

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	92.10000	92.10000		92.12000	92.12000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	672.94800	672.94800		667.75200	667.75200			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	681.23900	681.23900		675.98400	675.98400			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	689.88000	689.88000		684.55900	684.55900			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	698.74900	698.74900		693.36000	693.36000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	743.48400	743.48400		734.98700	734.98700			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	752.64500	752.64500		744.04800	744.04800			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	762.19200	762.19200		753.48700	753.48700			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	771.99000	771.99000		763.17300	763.17300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	666.84100	666.84100		661.12900	661.12900			0.00	0.00	0	209.00
ALBI	On 06/08/2020	Index Future	675.05800	675.05800		669.28000	669.28000			0.00	0.00	0	165.00
ALBI	On 05/11/2020	Index Future	683.62000	683.62000		677.77000	677.77000			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	692.40800	692.40800		686.48400	686.48400			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	12.24053	70.36601		12.35942	69.77766				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	12.49490	71.24237		12.61891	70.64719				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.75379	68.35768		12.88318	67.75519				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.03153	69.23684		13.16683	68.62661				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	12.44185	70.94066		12.55556	70.31256				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	12.67956	71.82418		12.79840	71.18879				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	12.92329	68.46631		13.04769	67.82308				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.17618	69.34700		13.30646	68.69555				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	658.83400	658.83400		653.12900	653.12900				0.00	0.00	0	1,179.00
GOVI	On 06/08/2020	GOVI	666.95200	666.95200		661.18100	661.18100				0.00	0.00	0	1.00
GOVI	On 05/11/2020	GOVI	675.41200	675.41200		669.56900	669.56900				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	684.09400	684.09400		678.17700	678.17700				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	136.12393	136.12393		135.78144	135.78144				0.00	88,752,802.36	652	1,865.00
I2025	On 06/08/2020	Bond Future	136.34568	136.34568		135.99981	135.99981				0.00	0.00	0	1,411.00
I2025	On 05/11/2020	Bond Future	138.08976	138.08976		137.73973	137.73973				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	138.36712	138.36712		138.01259	138.01259				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	99.23671	99.23671		99.22991	99.22991				0.00	0.00	0	1,509.00
I2029	On 06/08/2020	Bond Future	100.49747	100.49747		100.49128	100.49128				0.00	0.00	0	1,061.00
I2029	On 05/11/2020	Bond Future	100.64055	100.64055		100.63441	100.63441				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	101.95811	101.95811		101.95201	101.95201				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	99.31464	99.31464		99.30790	99.30790				0.00	0.00	0	3,611.00
I2033	On 06/08/2020	Bond Future	100.57641	100.57641		100.57040	100.57040				0.00	0.00	0	5,770.00

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I2033	On 05/11/2020	Bond Future			100.64442		100.64442		100.63848	100.63848			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			101.96198		101.96198		101.95599	101.95599			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			114.55122		114.55122		114.94082	114.94082			0.00	0.00	0	5,287.00
I2038	On 06/08/2020	Bond Future			114.31036		114.31036		114.70573	114.70573			0.00	0.00	0	9,276.00
I2038	On 05/11/2020	Bond Future			115.77270		115.77270		116.17338	116.17338			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			115.56653		115.56653		115.97254	115.97254			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			103.63491		103.63491		103.71860	103.71860			0.00	0.00	0	14,969.00
I2046	On 06/08/2020	Bond Future			104.95162		104.95162		105.03722	105.03722			0.00	0.00	0	1,962.00
I2046	On 05/11/2020	Bond Future			104.49898		104.49898		104.58589	104.58589			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			105.86714		105.86714		105.95513	105.95513			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			105.22849		105.22849		107.34956	107.34956			0.00	0.00	0	13,811.00
I2050	On 06/08/2020	Bond Future			104.68646		104.68646		106.83522	106.83522			0.00	0.00	0	9,430.00
I2050	On 05/11/2020	Bond Future			106.02569		106.02569		108.20216	108.20216			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			105.49403		105.49403		107.69918	107.69918			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			258.71900		258.71900		259.21600	259.21600			0.00	0.00	0	567.00
IGOV	On 06/08/2020	Index Future			261.97100		261.97100		262.47600	262.47600			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			265.35700		265.35700		265.86900	265.86900			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			268.83100		268.83100		269.35000	269.35000			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			9.05537		111.15119		9.22500	110.28818		7.75	0.00	5,838,994,313.08	52,532	58,554.00
R186	On 07/05/2020	Bond Future	7.90	Put	6,123.89000		6.12389		6,986.44000	6.98644	6,123.890	7.50	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,950.48000		2.95048		3,775.91000	3.77591	2,950.480	7.45	0.93	0.00	0	23,160.00
R186	On 07/05/2020	Bond Future	9.50	Call	2,384.39000		2.38439		1,698.50000	1.69850	2,384.390	7.94	0.87	0.00	0	1,120.00
R186	On 07/05/2020	Bond Future	10.00	Call	4,706.03000		4.70603		3,869.03000	3.86903	4,706.030	8.53	0.99	0.00	0	1,120.00
R186	On 06/08/2020	Bond Future			9.27601		107.24896		9.45516	106.37601		8.24	0.00	4,325,672,303.68	40,333	50,203.00
R186	On 06/08/2020	Bond Future	8.00	Call	208.92000		0.20892		0.00000	0.00000	208.920	8.02	0.10	9,236,603.94	900	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	1,301.98000		1.30198		0.00000	0.00000	1,301.980	8.03	0.40	38,279,733.06	900	900.00
R186	On 05/11/2020	Bond Future			9.50300		108.59559		9.69245	107.71188		8.02	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	322.87000		0.32287		239.64000	0.23964	322.870	7.76	0.11	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	673.05000		0.67305		518.41000	0.51841	673.050	7.76	0.20	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	3,152.80000		3.15280		3,677.90000	3.67790	3,152.800	7.83	0.56	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			9.75055		104.70513		9.95141	103.81015		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			312.01889		312.01889		312.01001	312.01001			0.00	0.00	0	2,556.00
R197	On 06/08/2020	Bond Future			308.20657		308.20657		308.19988	308.19988			0.00	0.00	0	950.00
R197	On 05/11/2020	Bond Future			312.14914		312.14914		312.14292	312.14292			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.25530		308.25530		308.24922	308.24922			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			223.44273		223.44273		223.42707	223.42707			0.00	0.00	0	7,963.00
R202	On 06/08/2020	Bond Future			222.15110		222.15110		222.13705	222.13705			0.00	0.00	0	716.00
R202	On 05/11/2020	Bond Future			224.99269		224.99269		224.97882	224.97882			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			223.69935		223.69935		223.68542	223.68542			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			6.18674		105.49897		6.27526	105.26919		3.08	0.00	0.00	0	51,271.00
R2023	On 06/08/2020	Bond Future			6.31154		106.81289		6.40942	106.58103		2.99	0.00	0.00	0	13,037.00
R2023	On 05/11/2020	Bond Future			6.45326		104.24070		6.56262	104.00613		2.99	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.62887		105.58110		6.75299	105.34358		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			10.32351		88.17075		10.49765	87.22534		11.28	0.00	42,057,447.75	477	82,860.00
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	8,584.48000		8.58448		9,529.84000	9.52984	8,584.480	10.72	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.06000		0.00006		0.01000	0.00001	0.060	10.72	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	8,275.19000		8.27519		9,220.53000	9.22053	8,275.190	10.72	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			10.54123		85.26243		10.72314	84.30593		11.97	0.00	483,182,190.81	5,667	65,631.00
R2030	On 06/08/2020	Bond Future	8.36	Call	27.23000		0.02723		16.58000	0.01658	27.230	11.37	0.01	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	40.61000		0.04061		25.19000	0.02519	40.610	11.37	0.02	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	104.42000		0.10442		67.91000	0.06791	104.420	11.37	0.05	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	164.07000		0.16407		109.34000	0.10934	164.070	11.37	0.07	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	229.32000		0.22932		155.75000	0.15575	229.320	11.37	0.09	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	6,587.05000		6.58705		7,434.09000	7.43409	6,587.050	11.37	0.86	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	669.77000		0.66977		486.20000	0.48620	669.770	11.37	0.22	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	1,015.69000		1.01569		759.36000	0.75936	1,015.690	11.40	0.31	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	2,669.52000		2.66952		2,164.31000	2.16431	2,669.520	11.93	0.57	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			10.75309		86.33323		10.94291	85.36486		11.64	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	70.50000		0.07050		49.16000	0.04916	70.500	11.07	0.03	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	112.18000		0.11218		79.70000	0.07970	112.180	11.07	0.04	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	116.45000		0.11645		82.86000	0.08286	116.450	11.07	0.04	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	158.75000		0.15875		114.42000	0.11442	158.750	11.07	0.05	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	224.47000		0.22447		164.22000	0.16422	224.470	11.07	0.07	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	273.82000		0.27382		202.10000	0.20210	273.820	11.07	0.09	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	278.30000		0.27830		205.56000	0.20556	278.300	11.07	0.09	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	364.29000		0.36429		272.41000	0.27241	364.290	11.07	0.11	0.00	0	15,947.00

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R2030	On 05/11/2020	Bond Future	9.04	Call	369.95000	0.36995		276.84000	0.27684	369.950	11.07	0.11	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	491.71000	0.49171		372.98000	0.37298	491.710	11.07	0.14	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	6,985.53000	6.98553		7,770.46000	7.77046	6,985.530	11.07	0.79	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	5,891.76000	5.89176		6,624.51000	6.62451	5,891.760	11.07	0.73	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	5,094.22000	5.09422		5,779.88000	5.77988	5,094.220	11.09	0.68	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	4,019.01000	4.01901		4,623.77000	4.62377	4,019.010	11.23	0.59	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	3,711.92000	3.71192		4,289.50000	4.28950	3,711.920	11.29	0.56	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			10.98275	83.43830		11.18133	82.45758		11.49	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	176.34000	0.17634		131.07000	0.13107	176.340	10.79	0.05	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	179.05000	0.17905		133.17000	0.13317	179.050	10.79	0.05	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	362.02000	0.36202		276.97000	0.27697	362.020	10.79	0.10	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	508.75000	0.50875		394.92000	0.39492	508.750	10.79	0.13	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	5,685.88000	5.68588		6,368.31000	6.36831	5,685.880	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			10.81683	83.98249		11.00086	82.92432		12.81	0.00	41,991,245.00	500	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	0.01000	0.00001		0.00000	0.00000	0.010	11.99	0.00	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	0.01000	0.00001		0.00000	0.00000	0.010	11.99	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	0.04000	0.00004		0.01000	0.00001	0.040	11.99	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	0.31000	0.00031		0.08000	0.00008	0.310	11.99	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	7,892.59000	7.89259		8,950.41000	8.95041	7,892.590	11.99	1.00	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			11.02893	85.02844		11.22066	83.95771		12.95	0.00	453,371,642.08	5,332	65,577.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	20.88000	0.02088		12.07000	0.01207	20.880	11.98	0.01	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	87.30000	0.08730		54.33000	0.05433	87.300	11.98	0.04	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	7,027.01000	7.02701		7,979.24000	7.97924	7,027.010	11.98	0.87	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			11.24337	81.94739		11.44320	80.86335		13.32	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	147.52000	0.14752		103.85000	0.10385	147.520	12.49	0.05	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	199.96000	0.19996		142.69000	0.14269	199.960	12.49	0.06	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	346.45000	0.34645		253.67000	0.25367	346.450	12.49	0.10	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	450.60000	0.45060		334.20000	0.33420	450.600	12.49	0.12	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	3,907.71000	3.90771		4,542.50000	4.54250	3,907.710	12.87	0.55	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	3,637.72000	3.63772		4,245.12000	4.24512	3,637.720	12.95	0.53	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			11.47011	83.00129		11.67863	81.90340		12.50	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	178.59000	0.17859		130.91000	0.13091	178.590	11.76	0.05	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	370.87000	0.37087		280.19000	0.28019	370.870	11.76	0.09	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	5,683.88000	5.68388		6,408.61000	6.40861	5,683.880	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			11.21101	85.05602		11.32938	84.32231		13.63	0.00	383,772,762.24	4,512	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	0.05000	0.00005			0.02000	0.00002	0.050	12.48	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	0.07000	0.00007			0.03000	0.00003	0.070	12.48	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	0.15000	0.00015			0.07000	0.00007	0.150	12.48	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	4,203.57000	4.20357		4,912.05000	4.91205	4,203.570		12.53	0.95	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	3,114.84000	3.11484		3,782.84000	3.78284	3,114.840		12.75	0.87	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			11.41954	86.11535		11.54277	85.37316			13.75	0.00	0.00	0	52,699.00
R2035	On 06/08/2020	Bond Future	8.75	Call	3.12000	0.00312		2.09000	0.00209	3.120		12.26	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	8.09000	0.00809		5.54000	0.00554	8.090		12.26	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	11.18000	0.01118		7.73000	0.00773	11.180		12.26	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	70.98000	0.07098		51.88000	0.05188	70.980		12.26	0.03	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	6,681.94000	6.68194		7,322.16000	7.32216	6,681.940		12.26	0.84	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.63151	82.71540		11.75983	81.96404			14.46	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.85952	83.77912		11.99345	83.01818			13.53	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	11,565.99000	11.56599		12,217.78000	12.21778	11,565.990		12.76	0.84	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	6,450.95000	6.45095		6,959.55000	6.95955	6,450.950		12.86	0.65	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			11.29603	81.54263		11.40937	80.84171			14.33	0.00	3,668,032,125.29	44,983	63,868.00
R2037	On 07/05/2020	Bond Future	9.70	Call	0.01000	0.00001		0.01000	0.00001	0.010		13.13	0.00	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	0.32000	0.00032		0.15000	0.00015	0.320		13.13	0.00	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			11.50320	78.30132		11.62122	77.59228			15.24	0.00	3,522,228,277.56	44,983	60,752.00
R2037	On 05/11/2020	Bond Future			11.70246	79.28485		11.82519	78.56705			15.17	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.91619	76.04902		12.04413	75.32203			15.00	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	377.63000	0.37763		319.53000	0.31953	377.630		14.15	0.09	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,767.02000	10.76702		11,370.87000	11.37087	10,767.020		14.15	0.82	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,063.49000	1.06349		924.70000	0.92470	1,063.490		14.15	0.21	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	8,069.18000	8.06918		8,607.18000	8.60718	8,069.180		14.15	0.72	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,099.49000	4.09949		4,463.50000	4.46350	4,099.490		14.91	0.48	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	4,214.46000	4.21446		3,840.01000	3.84001	4,214.460		14.97	0.54	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,062.41000	1.06241		1,194.66000	1.19466	1,062.410		16.42	0.17	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			11.32471	84.30215		11.43799	83.55365			14.42	0.00	2,894,598,622.40	34,336	40,220.00
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	0.02000	0.00002		0.01000	0.00001	0.020		12.94	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	0.11000	0.00011		0.05000	0.00005	0.110		12.94	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	0.57000	0.00057		0.26000	0.00026	0.570		12.94	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	11.10	Call	485.59000	0.48559		319.30000	0.31930	485.590		13.59	0.29	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	11.80	Call	3,285.01000	3.28501		2,686.78000	2.68678	3,285.010		15.01	0.86	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	12.20	Call	5,548.40000	5.54840		4,843.13000	4.84313	5,548.400		16.08	0.97	0.00	0	325.00
R2040	On 07/05/2020	Bond Future	12.70	Call	8,382.20000	8.38220		7,639.23000	7.63923	8,382.200		16.77	1.00	0.00	0	325.00
R2040	On 06/08/2020	Bond Future			11.52583	80.84486		11.64384	80.08766			15.31	0.00	3,164,348,665.26	39,141	39,662.00
R2040	On 06/08/2020	Bond Future	9.57	Call	26.03000	0.02603		18.33000	0.01833	26.030		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	124.85000	0.12485		92.63000	0.09263	124.850	13.18	0.05	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	5,702.97000	5.70297		6,316.85000	6.31685	5,702.970	13.26	0.78	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	5,381.06000	5.38106		5,979.02000	5.97902	5,381.060	13.38	0.76	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	3,553.30000	3.55330		4,028.81000	4.02881	3,553.300	14.38	0.59	0.00	0	517.00	
R2040	On 05/11/2020	Bond Future			11.71894	81.86037		11.84171	81.09377		15.52	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	158.23000	0.15823		127.51000	0.12751	158.230	14.04	0.05	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	245.94000	0.24594		200.52000	0.20052	245.940	14.04	0.07	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	396.00000	0.39600		327.22000	0.32722	396.000	14.04	0.10	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	574.67000	0.57467		480.14000	0.48014	574.670	14.04	0.14	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	4,467.65000	4.46765		4,900.83000	4.90083	4,467.650	15.22	0.54	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	3,816.63000	3.81663		4,207.88000	4.20788	3,816.630	15.46	0.48	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			11.92591	78.40734		12.05395	77.63091		15.32	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	289.53000	0.28953		242.52000	0.24252	289.530	14.48	0.07	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	326.79000	0.32679		274.53000	0.27453	326.790	14.48	0.08	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	655.72000	0.65572		560.67000	0.56067	655.720	14.48	0.13	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	812.47000	0.81247		698.71000	0.69871	812.470	14.48	0.16	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	5,449.34000	5.44934		5,899.70000	5.89970	5,449.340	14.94	0.56	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	4,856.85000	4.85685		5,275.93000	5.27593	4,856.850	15.09	0.52	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			11.36827	81.06299		11.48654	80.28243		15.03	0.00	2,594,988,435.88	32,012	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	0.02000	0.00002		0.01000	0.00001	0.020	13.49	0.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	0.05000	0.00005		0.02000	0.00002	0.050	13.49	0.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	0.05000	0.00005		0.02000	0.00002	0.050	13.49	0.00	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	3,955.17000	3.95517		4,698.58000	4.69858	3,955.170	13.56	0.93	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	2,655.03000	2.65503		3,327.67000	3.32767	2,655.030	13.94	0.81	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	2,280.10000	2.28010		2,917.05000	2.91705	2,280.100	14.13	0.75	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			11.56289	77.69054		11.68616	76.90087		15.95	0.00	4,087,066,237.78	52,607	55,461.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	2.23000	0.00223		1.44000	0.00144	2.230	13.73	0.00	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	9.79000	0.00979		6.58000	0.00658	9.790	13.73	0.01	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	29.79000	0.02979		20.73000	0.02073	29.790	13.73	0.01	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	84.27000	0.08427		60.75000	0.06075	84.270	13.73	0.04	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	5,185.56000	5.18556		5,796.06000	5.79606	5,185.560	14.10	0.74	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	4,418.47000	4.41847		4,980.00000	4.98000	4,418.470	14.50	0.68	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			11.74955	78.66640		11.87784	77.86694		16.15	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	33.43000	0.03343		25.64000	0.02564	33.430	14.61	0.01	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	90.83000	0.09083		71.38000	0.07138	90.830	14.61	0.03	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	101.40000	0.10140		79.91000	0.07991	101.400	14.61	0.03	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	220.82000	0.22082		177.74000	0.17774	220.820	14.61	0.06	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	349.44000	0.34944		285.05000	0.28505	349.440	14.61	0.09	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	381.21000	0.38121		311.78000	0.31178	381.210	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	394.54000	0.39454	323.02000	0.32302	394.540	14.61	0.10	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,361.38000	6.36138	6,918.42000	6.91842	6,361.380	15.15	0.67	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,873.67000	5.87367	6,405.89000	6.40589	5,873.670	15.34	0.64	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,024.64000	5.02464	5,509.37000	5.50937	5,024.640	15.66	0.58	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,837.92000	4.83792	5,311.40000	5.31140	4,837.920	15.74	0.56	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.94944	75.29747	12.08330	74.48777		15.94	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	349.05000	0.34905	291.27000	0.29127	349.050	15.07	0.08	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,269.77000	12.26977	12,958.76000	12.95876	12,269.770	15.07	0.84	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,888.19000	8.88819	9,497.37000	9.49737	8,888.190	15.07	0.73	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			11.31543	80.11232	11.41335	79.45193		15.35	0.00	1,286,764,083.84	16,062	59,076.00
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	8,291.44000	8.29144	8,951.43000	8.95143	8,291.440	13.78	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	4,444.66000	4.44466	5,083.81000	5.08381	4,444.660	13.75	0.95	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			11.49841	81.11007	11.60041	80.44201		15.40	0.00	1,374,977,906.64	16,952	67,595.00
R2048	On 06/08/2020	Bond Future	9.00	Call	2.02000	0.00202	1.41000	0.00141	2.020	13.21	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	6.26000	0.00626	4.47000	0.00447	6.260	13.21	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	260.15000	0.26015	205.73000	0.20573	260.150	13.21	0.10	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	919.88000	0.91988	769.46000	0.76946	919.880	14.01	0.25	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,517.65000	1.51765	1,302.27000	1.30227	1,517.650	14.65	0.36	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,886.34000	3.88634	3,492.74000	3.49274	3,886.340	15.93	0.63	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	5,870.15000	5.87015	5,388.75000	5.38875	5,870.150	17.05	0.75	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	8,159.39000	8.15939	7,605.63000	7.60563	8,159.390	17.71	0.85	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.68332	77.71041	11.78958	77.03415		16.50	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			11.88133	78.70979	11.99231	78.02490		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			4.24286	102.92424	4.31105	102.86454		0.60	0.00	0.00	0	25,272.00
R208	On 06/08/2020	Bond Future			3.94156	104.20611	4.03617	104.14641		0.43	0.00	0.00	0	7,323.00
R208	On 05/11/2020	Bond Future			3.18133	102.11999	3.33608	102.05972		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			11.15653	64.56248	11.27458	63.94051		16.33	0.00	2,184,406,948.32	33,834	55,961.00
R209	On 06/08/2020	Bond Future			11.34408	65.36661	11.46655	64.73733		16.54	0.00	2,211,613,882.74	33,834	47,937.00
R209	On 05/11/2020	Bond Future			11.53212	63.04442	11.65921	62.40738		16.87	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.72907	63.85517	11.86109	63.21000		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	184.65986		184.65986		183.48254	183.48254			0.00	0.00	0	1,419.00
R210	On 06/08/2020	Bond Future	187.00601		187.00601		185.81506	185.81506			0.00	0.00	0	555.00
R210	On 05/11/2020	Bond Future	186.67684		186.67684		185.47101	185.47101			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	189.12081		189.12081		187.89934	187.89934			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	165.51213		165.51213		165.85005	165.85005			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future	165.31769		165.31769		165.66111	165.66111			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	167.43249		167.43249		167.78056	167.78056			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.29251		167.29251		167.64525	167.64525			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	10.59005	78.60041		10.75881	77.70679			12.82	0.00	0.00	0	11,123.00
R213	On 06/08/2020	Bond Future	10.79323	79.57934		10.96890	78.67515			13.00	0.00	0.00	0	6,289.00
R213	On 05/11/2020	Bond Future	11.00136	77.04401		11.18427	76.12860			13.23	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	11.22610	78.03477		11.41698	77.10761			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	11.22925	63.50359		11.34216	62.88980			16.92	0.00	176,349,469.43	2,777	13,617.00
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	0.59000	0.00059	0.31000	0.00031	0.590	16.09	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	3,357.93000	3.35793	3,931.84000	3.93184	3,357.930	16.13	0.90	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	11.40634	64.29447		11.52357	63.67350			17.10	0.00	19,224,046.53	299	10,665.00
R214	On 05/11/2020	Bond Future	11.58508	61.81974		11.70681	61.19106			17.47	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.77582	62.61474		11.90248	61.97806			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 :												38,889,909,745.66	463,625	1 736 076.00
Grand Total:												38,889,909,745.66	463,625	1 736 076.00