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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2020

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		91.73000	91.73000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	666.77500	666.77500		667.01000	667.01000			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	674.76700	674.76700		675.01200	675.01200			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	683.31000	683.31000		683.56000	683.56000			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	691.98500	691.98500		692.23900	692.23900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	713.51300	713.51300		717.06600	717.06600			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	722.06500	722.06500		725.66800	725.66800			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	731.20800	731.20800		734.85800	734.85800			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	740.49100	740.49100		744.18800	744.18800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	641.39600	641.39600		644.19200	644.19200			0.00	981,335,880.00	153	56.00
ALBI	On 06/08/2020	Index Future	649.08400	649.08400		651.92000	651.92000			0.00	993,098,520.00	153	165.00
ALBI	On 05/11/2020	Index Future	657.30300	657.30300		660.17600	660.17600			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	665.64700	665.64700		668.55800	668.55800			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	12.89804	67.20189		12.83078	67.51570				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	13.18700	68.01551		13.11652	68.33376				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	13.47694	65.08915		13.40320	65.41165				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.79082	65.91590		13.71357	66.24249				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	13.20660	66.89595		13.12912	67.28715				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	13.48542	67.70588		13.40398	68.10246				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	13.76866	64.29488		13.68307	64.69664				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	14.06528	65.11168		13.97532	65.51858				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	633.68000	633.68000		636.48300	636.48300				0.00	0.00	0	446.00
GOVI	On 06/08/2020	GOVI	641.27600	641.27600		644.11900	644.11900				0.00	0.00	0	984.00
GOVI	On 05/11/2020	GOVI	649.39500	649.39500		652.27600	652.27600				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	657.64000	657.64000		660.55800	660.55800				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	133.79240	133.79240		134.07818	134.07818				0.00	0.00	0	1,865.00
I2025	On 06/08/2020	Bond Future	133.93817	133.93817		134.22882	134.22882				0.00	0.00	0	1,411.00
I2025	On 05/11/2020	Bond Future	135.64868	135.64868		135.94344	135.94344				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	135.87245	135.87245		136.17110	136.17110				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	96.62362	96.62362		96.53857	96.53857				0.00	53,142,991.00	550	1,509.00
I2029	On 06/08/2020	Bond Future	97.81778	97.81778		97.73253	97.73253				0.00	53,799,779.00	550	2,817.00
I2029	On 05/11/2020	Bond Future	97.92444	97.92444		97.83846	97.83846				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	99.19085	99.19085		99.10382	99.10382				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	95.05237	95.05237		94.83721	94.83721				0.00	113,112,320.30	1,190	2,449.00
I2033	On 06/08/2020	Bond Future	96.22708	96.22708		96.01009	96.01009				0.00	542,720,731.20	5,640	11,410.00

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			96.23740		96.23740		96.01802	96.01802			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			97.48195		97.48195		97.25978	97.25978			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			107.95327		107.95327		108.09151	108.09151			0.00	107,953,270.00	1,000	2,602.00
I2038	On 06/08/2020	Bond Future			107.59135		107.59135		107.73224	107.73224			0.00	181,291,424.75	1,685	11,276.00
I2038	On 05/11/2020	Bond Future			108.96549		108.96549		109.10861	109.10861			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			108.65298		108.65298		108.79794	108.79794			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			95.16005		95.16005		95.97034	95.97034			0.00	0.00	0	9,794.00
I2046	On 06/08/2020	Bond Future			96.33605		96.33605		97.15728	97.15728			0.00	107,414,695.75	1,115	11,921.00
I2046	On 05/11/2020	Bond Future			95.77118		95.77118		96.60328	96.60328			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			97.00997		97.00997		97.85273	97.85273			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			97.41751		97.41751		99.04428	99.04428			0.00	0.00	0	10,560.00
I2050	On 06/08/2020	Bond Future			96.74280		96.74280		98.39056	98.39056			0.00	194,936,742.00	2,015	14,849.00
I2050	On 05/11/2020	Bond Future			97.97839		97.97839		99.64741	99.64741			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			97.32587		97.32587		99.01671	99.01671			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			249.64100		249.64100		250.97200	250.97200			0.00	0.00	0	567.00
IGOV	On 06/08/2020	Index Future			252.69600		252.69600		254.04500	254.04500			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			255.95600		255.95600		257.32300	257.32300			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			259.26600		259.26600		260.65100	260.65100			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			9.26330		110.09456		9.25600	110.13143		9.74	0.00	16,404,089.44	149	40,778.00
R186	On 07/05/2020	Bond Future	7.90	Put	7,179.99000		7.17999		7,143.21000	7.14321	7,179.990	9.47	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	3,964.01000		3.96401		3,932.87000	3.93287	3,964.010	9.46	0.98	0.00	0	23,160.00
R186	On 07/05/2020	Bond Future	9.50	Call	1,564.04000		1.56404		1,617.55000	1.61755	1,564.040	10.20	0.72	0.00	0	1,120.00
R186	On 07/05/2020	Bond Future	10.00	Call	3,682.42000		3.68242		3,726.18000	3.72618	3,682.420	10.76	0.95	0.00	0	1,120.00
R186	On 06/08/2020	Bond Future			9.50354		106.14185		9.49560	106.18023		10.24	0.00	0.00	0	63,449.00
R186	On 06/08/2020	Bond Future	8.00	Call	272.46000		0.27246		281.38000	0.28138	272.460	10.03	0.10	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	1,287.38000		1.28738		1,310.85000	1.31085	1,287.380	10.13	0.35	0.00	0	900.00
R186	On 05/11/2020	Bond Future			9.74412		107.47251		9.73565	107.51170		9.93	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	465.57000		0.46557		474.65000	0.47465	465.570	9.66	0.13	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	837.98000		0.83798		851.52000	0.85152	837.980	9.66	0.20	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	4,379.81000		4.37981		4,363.97000	4.36397	4,379.810	9.83	0.60	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			10.01001		103.55091		10.00100	103.59071		10.43	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		311.06225	311.06225		311.55395	311.55395			0.00	46,659,337.50	150	2,556.00
R197	On 06/08/2020	Bond Future		307.13175	307.13175		307.63242	307.63242			0.00	46,069,762.50	150	2,500.00
R197	On 05/11/2020	Bond Future		311.05402	311.05402		311.56207	311.56207			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future		307.09716	307.09716		307.61204	307.61204			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		213.84281	213.84281		215.05167	215.05167			0.00	85,537,124.00	400	5,456.00
R202	On 06/08/2020	Bond Future		212.35599	212.35599		213.58171	213.58171			0.00	162,027,620.37	763	7,718.00
R202	On 05/11/2020	Bond Future		215.06769	215.06769		216.30976	216.30976			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future		213.61057	213.61057		214.86908	214.86908			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		6.09063	105.74917		6.04165	105.87696		3.28	0.00	0.00	0	43,212.00
R2023	On 06/08/2020	Bond Future		6.22035	107.02949		6.16559	107.15983		3.12	0.00	0.00	0	17,478.00
R2023	On 05/11/2020	Bond Future		6.35220	104.45807		6.29081	104.59041		3.02	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future		6.52286	105.78453		6.45312	105.91865		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		10.97403	84.70882		10.89636	85.11228		14.79	0.00	59,296,174.00	700	82,720.00
R2030	On 07/05/2020	Bond Future	8.45	Call	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	Bond Future	8.85	Put	12,046.35000	12.04635	11,642.89000	11.64289	12,046.350	14.25	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	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	Bond Future	8.90	Put	11,737.02000	11.73702	11,333.56000	11.33356	11,737.020	14.25	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			11.22740	81.72815	11.14596	82.13728		15.58	0.00	0.00	0	75,215.00
R2030	On 06/08/2020	Bond Future	8.36	Call	29.82000	0.02982	36.99000	0.03699	29.820	15.02	0.01	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	40.96000	0.04096	50.39000	0.05039	40.960	15.02	0.02	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	87.95000	0.08795	105.99000	0.10599	87.950	15.02	0.03	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	127.81000	0.12781	152.44000	0.15244	127.810	15.02	0.05	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	169.30000	0.16930	200.33000	0.20033	169.300	15.02	0.06	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	10,009.23000	10.00923	9,642.68000	9.64268	10,009.230	15.02	0.91	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	429.13000	0.42913	494.24000	0.49424	429.130	15.02	0.13	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	641.63000	0.64163	729.42000	0.72942	641.630	15.18	0.18	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	1,646.45000	1.64645	1,813.34000	1.81334	1,646.450	15.78	0.37	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			11.46978	82.75326	11.38465	83.16779		15.38	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	112.02000	0.11202	128.31000	0.12831	112.020	14.81	0.03	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	158.17000	0.15817	180.00000	0.18000	158.170	14.81	0.04	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	162.66000	0.16266	185.00000	0.18500	162.660	14.81	0.05	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	205.35000	0.20535	232.51000	0.23251	205.350	14.81	0.06	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	267.26000	0.26726	301.04000	0.30104	267.260	14.81	0.07	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	311.33000	0.31133	349.62000	0.34962	311.330	14.81	0.08	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	315.26000	0.31526	353.94000	0.35394	315.260	14.81	0.08	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	388.52000	0.38852	434.35000	0.43435	388.520	14.81	0.10	0.00	0	15,947.00

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R2030	On 05/11/2020	Bond Future	9.04	Call	393.23000	0.39323		439.50000	0.43950	393.230	14.81	0.10	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	491.81000	0.49181		547.17000	0.54717	491.810	14.81	0.12	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	10,484.51000	10.48451		10,146.85000	10.14685	10,484.510	14.81	0.83	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	9,312.49000	9.31249		8,991.65000	8.99165	9,312.490	14.85	0.80	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	8,438.00000	8.43800		8,132.27000	8.13227	8,438.000	14.93	0.76	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	7,197.82000	7.19782		6,917.71000	6.91771	7,197.820	15.12	0.70	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	6,825.95000	6.82595		6,554.46000	6.55446	6,825.950	15.19	0.68	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			11.73576	79.79909		11.64657	80.21899		16.06	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	342.67000	0.34267		377.97000	0.37797	342.670	15.33	0.07	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	346.19000	0.34619		381.80000	0.38180	346.190	15.33	0.08	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	559.25000	0.55925		611.91000	0.61191	559.250	15.33	0.11	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	709.01000	0.70901		772.66000	0.77266	709.010	15.33	0.14	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	9,376.59000	9.37659		9,080.96000	9.08096	9,376.590	15.47	0.73	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			11.44252	80.46071		11.36475	80.88689		16.73	0.00	0.00	0	42,823.00	
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	3,000.00	
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	7,500.00	
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	3,000.00	
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	7,500.00	
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	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.01000	0.00001	0.000	15.95	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	11,413.91000	11.41391		10,987.74000	10.98774	11,413.910	15.95	1.00	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			11.68679	81.43485		11.60547	81.86696		16.83	0.00	0.00	0	89,467.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	27.20000	0.02720		33.87000	0.03387	27.200	15.94	0.01	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	83.62000	0.08362		101.07000	0.10107	83.620	15.94	0.03	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	10,525.24000	10.52524		10,139.35000	10.13935	10,525.240	15.94	0.91	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			11.92976	78.30717		11.84485	78.74493		17.62	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	213.42000	0.21342		241.47000	0.24147	213.420	16.81	0.05	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	267.59000	0.26759		301.44000	0.30144	267.590	16.81	0.07	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	405.25000	0.40525		452.78000	0.45278	405.250	16.81	0.09	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	495.87000	0.49587		551.77000	0.55177	495.870	16.81	0.11	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	7,103.90000	7.10390		6,825.64000	6.82564	7,103.900	17.40	0.67	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	6,767.15000	6.76715		6,497.17000	6.49717	6,767.150	17.48	0.65	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			12.18931	79.30177		12.10057	79.74516		17.51	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	374.72000	0.37472		412.45000	0.41245	374.720	16.73	0.08	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	612.40000	0.61240		668.73000	0.66873	612.400	16.73	0.11	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	9,414.22000	9.41422		9,116.72000	9.11672	9,414.220	16.97	0.69	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			11.86210	81.13759		11.79435	81.53223		17.74	0.00	1,866,164.57	23	53,172.00	
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	5,000.00	
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	3,530.00	
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	7,500.00	

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		0.00000	0.00000	0.00000	0.000	16.67	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	16.67	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	16.67	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	8,066.86000	8.06686		7,673.74000	7.67374	8,066.860	16.71	1.00	1.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	6,875.37000	6.87537		6,486.04000	6.48604	6,875.370	16.88	0.99	0.99	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			12.10352	82.11993		12.03266	82.52009		17.83	0.00	0.00	0.00	0	105,093.00
R2035	On 06/08/2020	Bond Future	8.75	Call	6.28000	0.00628		7.94000	0.00794	6.280	16.46	0.00	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	12.79000	0.01279		15.91000	0.01591	12.790	16.46	0.01	0.01	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	16.32000	0.01632		20.19000	0.02019	16.320	16.46	0.01	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	68.18000	0.06818		81.47000	0.08147	68.180	16.46	0.03	0.03	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	10,527.29000	10.52729		10,175.10000	10.17510	10,527.290	16.46	0.90	0.90	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			12.34468	78.66859		12.27071	79.07401		18.84	0.00	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			12.60699	79.66772		12.52961	80.07837		18.71	0.00	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	15,896.47000	15.89647		15,557.59000	15.55759	15,896.470	17.89	0.84	0.84	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	10,535.81000	10.53581		10,254.92000	10.25492	10,535.810	18.00	0.71	0.71	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			11.98737	77.41290		11.90958	77.86059		18.67	0.00	0.00	0.00	0	48,792.00
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	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000		0.01000	0.00001	0.000	17.56	0.00	0.00	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			12.22924	74.09346		12.14784	74.54737		19.78	0.00	0.00	0.00	0	77,315.00
R2037	On 05/11/2020	Bond Future			12.45855	75.02304		12.37368	75.48283		19.80	0.00	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			12.70757	71.72045		12.61887	72.18616		20.76	0.00	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	577.72000	0.57772		631.57000	0.63157	577.720	19.85	0.10	0.10	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	15,266.33000	15.26633		14,889.75000	14.88975	15,266.330	19.85	0.83	0.83	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,213.01000	1.21301		1,309.85000	1.30985	1,213.010	19.85	0.19	0.19	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	12,451.62000	12.45162		12,106.49000	12.10649	12,451.620	19.85	0.76	0.76	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	7,883.78000	7.88378		7,619.79000	7.61979	7,883.780	20.67	0.59	0.59	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	3,615.49000	3.61549		3,822.74000	3.82274	3,615.490	20.73	0.42	0.42	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	3,262.52000	3.26252		3,125.18000	3.12518	3,262.520	22.20	0.32	0.32	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			12.09204	79.44352		12.01421	79.91440		18.70	0.00	0.00	0.00	0	32,073.00
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	0.00	0	2,640.00
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	0.00	0	7,500.00
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	0.00	0	2,640.00
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	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	11.10	Call	10.59000	0.01059		22.40000	0.02240	10.590	17.89	0.01	0.01	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	11.80	Call	483.33000	0.48333		666.60000	0.66660	483.330	19.29	0.28	0.28	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	12.20	Call	1,561.49000	1.56149		1,896.96000	1.89696	1,561.490	20.34	0.59	0.59	0.00	0	325.00
R2040	On 07/05/2020	Bond Future	12.70	Call	3,713.82000	3.71382		4,154.56000	4.15456	3,713.820	21.01	0.88	0.88	0.00	0	325.00
R2040	On 06/08/2020	Bond Future			12.33162	75.89828		12.25010	76.37564		19.82	0.00	0.00	0.00	0	43,979.00
R2040	On 06/08/2020	Bond Future	9.57	Call	23.21000	0.02321		29.37000	0.02937	23.210	17.89	0.01	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	81.85000	0.08185		100.06000	0.10006	81.850	17.89	0.03	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	10,338.61000	10.33861		9,926.08000	9.92608	10,338.610	18.37	0.89	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	9,967.85000	9.96785		9,561.90000	9.56190	9,967.850	18.52	0.87	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	7,657.88000	7.65788		7,303.13000	7.30313	7,657.880	19.45	0.78	0.00	0	517.00	
R2040	On 05/11/2020	Bond Future			12.55861	76.85051		12.47352	77.33412		19.95	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	167.87000	0.16787		191.63000	0.19163	167.870	18.55	0.04	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	237.71000	0.23771		269.53000	0.26953	237.710	18.55	0.06	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	348.37000	0.34837		392.02000	0.39202	348.370	18.55	0.08	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	472.30000	0.47230		528.19000	0.52819	472.300	18.55	0.10	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	8,481.72000	8.48172		8,163.89000	8.16389	8,481.720	19.66	0.69	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	7,613.06000	7.61306		7,315.96000	7.31596	7,613.060	19.89	0.64	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			12.80513	73.32088		12.71611	73.81065		20.93	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	418.27000	0.41827		460.62000	0.46062	418.270	20.03	0.08	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	456.13000	0.45613		501.62000	0.50162	456.130	20.03	0.08	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	757.71000	0.75771		826.40000	0.82640	757.710	20.03	0.13	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	888.95000	0.88895		966.94000	0.96694	888.950	20.03	0.14	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	9,973.68000	9.97368		9,658.85000	9.65885	9,973.680	20.54	0.67	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	9,238.70000	9.23870		8,938.35000	8.93835	9,238.700	20.69	0.64	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			12.14125	76.19409		12.04824	76.75184		19.52	0.00	9,829,037.61	129	39,228.00	
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	556.00	
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	100.00	
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	129.00	
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	556.00	
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	129.00	
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	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	8,742.20000	8.74220		8,185.72000	8.18572	8,742.200	18.15	1.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	7,251.34000	7.25134		6,699.89000	6.69989	7,251.340	18.47	1.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	6,766.76000	6.76676		6,219.20000	6.21920	6,766.760	18.65	0.99	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			12.37493	72.73476		12.27747	73.29996		20.68	0.00	22,911,449.40	315	52,811.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	3.62000	0.00362		5.02000	0.00502	3.620	18.68	0.00	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	11.06000	0.01106		14.83000	0.01483	11.060	18.68	0.01	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	26.17000	0.02617		34.20000	0.03420	26.170	18.68	0.01	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	59.95000	0.05995		76.37000	0.07637	59.950	18.68	0.02	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	9,694.75000	9.69475		9,215.32000	9.21532	9,694.750	18.96	0.87	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	8,743.87000	8.74387		8,286.80000	8.28680	8,743.870	19.30	0.84	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			12.59622	73.64729		12.49443	74.21981		20.80	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	51.74000	0.05174		61.89000	0.06189	51.740	19.35	0.01	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	110.27000	0.11027		129.83000	0.12983	110.270	19.35	0.03	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	120.00000	0.12000		141.03000	0.14103	120.000	19.35	0.03	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	219.99000	0.21999		255.12000	0.25512	219.990	19.35	0.05	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	316.97000	0.31697		364.56000	0.36456	316.970	19.35	0.07	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	339.96000	0.33996		390.37000	0.39037	339.960	19.35	0.08	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	349.52000	0.34952		401.09000	0.40109	349.520	19.35	0.08	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	10,838.88000	10.83888		10,405.67000	10.40567	10,838.880	19.84	0.78	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	10,253.18000	10.25318		9,832.96000	9.83296	10,253.180	20.01	0.76	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	9,201.74000	9.20174		8,806.86000	8.80686	9,201.740	20.33	0.72	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	8,964.12000	8.96412		8,575.36000	8.57536	8,964.120	20.40	0.71	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			12.83651	70.20214		12.72992	70.78197		21.82	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	479.69000	0.47969		535.72000	0.53572	479.690	20.88	0.09	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	17,439.98000	17.43998		16,953.54000	16.95354	17,439.980	20.88	0.85	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	13,891.25000	13.89125		13,446.69000	13.44669	13,891.250	20.88	0.79	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			12.11962	74.97167		12.02145	75.56604		19.79	0.00	3,223,781.81	43	54,633.00	
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	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	13,431.23000	13.43123		12,836.86000	12.83686	13,431.230	18.25	1.00	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	9,531.90000	9.53190		8,938.04000	8.93804	9,531.900	18.22	1.00	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			12.34271	75.87939		12.23987	76.48161		19.83	0.00	0.00	0	75,514.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	2.56000	0.00256		3.65000	0.00365	2.560	17.74	0.00	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	6.15000	0.00615		8.54000	0.00854	6.150	17.74	0.00	0.00	0	20,640.00	
R2048	On 06/08/2020	Bond Future	10.35	Call	131.31000	0.13131		165.35000	0.16535	131.310	17.74	0.05	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	10.85	Call	421.50000	0.42150		506.45000	0.50645	421.500	18.44	0.12	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	11.10	Call	705.38000	0.70538		828.63000	0.82863	705.380	19.08	0.18	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	11.80	Call	1,968.72000	1.96872		2,214.37000	2.21437	1,968.720	20.36	0.37	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	12.25	Call	3,218.62000	3.21862		3,543.63000	3.54363	3,218.620	21.49	0.50	0.00	0	814.00	
R2048	On 06/08/2020	Bond Future	12.75	Call	4,791.44000	4.79144		5,191.58000	5.19158	4,791.440	22.16	0.63	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			12.56484	72.41296		12.45726	73.02297		21.12	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			12.80600	73.33265		12.69316	73.95051		20.92	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			4.08827	103.05980		4.08730	103.06065		0.63	0.00	0.00	0	21,664.00	
R208	On 06/08/2020	Bond Future			3.78100	104.30756		3.77809	104.30941		0.45	0.00	0.00	0	7,850.00	
R208	On 05/11/2020	Bond Future			2.92351	102.22057		2.91785	102.22278		0.25	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			11.81905	61.18544		11.75109	61.51941		21.42	0.00	0.00	0	55,961.00	
R209	On 06/08/2020	Bond Future			12.03691	61.92621		11.96610	62.26482		21.54	0.00	0.00	0	47,937.00	
R209	On 05/11/2020	Bond Future			12.25209	59.55966		12.17842	59.90271		22.25	0.00	0.00	0	0.00	
R209	On 04/02/2021	Bond Future			12.47978	60.31615		12.40310	60.66355		22.22	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	179.14434		179.14434		182.03356	182.03356			0.00	0.00	0	775.00
R210	On 06/08/2020	Bond Future	181.35828		181.35828		184.28494	184.28494			0.00	0.00	0	1,199.00
R210	On 05/11/2020	Bond Future	180.95298		180.95298		183.91751	183.91751			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	183.29324		183.29324		186.29628	186.29628			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	165.60092		165.60092		165.59642	165.59642			0.00	0.00	0	5,193.00
R212	On 06/08/2020	Bond Future	165.35026		165.35026		165.34727	165.34727			0.00	0.00	0	1,551.00
R212	On 05/11/2020	Bond Future	167.46204		167.46204		167.45956	167.45956			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.29580		167.29580		167.29340	167.29340			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	11.21136		75.37810		11.13352	75.77175		16.73	0.00	0.00	0	9,714.00
R213	On 06/08/2020	Bond Future	11.44603		76.29066		11.36470	76.68988		16.83	0.00	0.00	0	12,747.00
R213	On 05/11/2020	Bond Future	11.68172		73.71279		11.59690	74.11723		17.34	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	11.93902		74.64894		11.85039	75.05857		17.32	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	11.99831		59.51165		11.92022	59.89747		22.40	0.00	10,176,492.15	171	11,459.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	21.60	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000	0.01000	0.00001	0.000	21.60	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	7,245.17000	7,24517	6,861.95000	6,86195	7,245.170	21.63	1.00	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	12.21080		60.23212		12.12929	60.62324		22.49	0.00	7,950,639.84	132	10,666.00
R214	On 05/11/2020	Bond Future	12.42183		57.70548		12.33691	58.10168		23.38	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	12.64988		58.43836		12.56122	58.83966		23.25	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>3,800,758,027.19</b>	<b>17,176</b>	<b>1 762 913.00</b>
<b>Grand Total:</b>												<b>3,800,758,027.19</b>	<b>17,176</b>	<b>1 762 913.00</b>