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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2020

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	90.67000		90.67000		90.66000	90.66000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	737.54100		737.54100		732.68000	732.68000			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	745.25300		745.25300		740.40500	740.40500			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	753.68300		753.68300		748.95300	748.95300			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	762.36900		762.36900		757.80300	757.80300			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	802.50900		802.50900		795.48800	795.48800			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	810.90000		810.90000		803.87600	803.87600			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	820.07200		820.07200		813.15700	813.15700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	829.52300		829.52300		822.76600	822.76600			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	698.78000		698.78000		695.01300	695.01300			0.00	0.00	0	213.0
ALBI	On 05/11/2020	Index Future	706.08700		706.08700		702.34100	702.34100			0.00	0.00	0	2.0
ALBI	On 04/02/2021	Index Future	714.07400		714.07400		710.45000	710.45000			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 06/05/2021	Index Future	722.30300		722.30300		718.84500	718.84500			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 06/08/2020	Bond Future	12.05801		73.40105		12.13110	73.03307			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.32993		70.38771		12.40501	70.02171			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.61134		71.18536		12.68627	70.83186			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.89802		68.23016		12.97186	67.89290			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 06/08/2020	Bond Future	12.49083		72.85434		12.54877	72.53529			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.75539		69.35148		12.81498	69.03505			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	13.02088		70.13820		13.08006	69.83480			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.30215		66.68916		13.36014	66.40269			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 06/08/2020	GOVI	690.52700		690.52700		686.72300	686.72300			0.00	0.00	0	1,022.0
GOVI	On 05/11/2020	GOVI	697.74700		697.74700		693.96300	693.96300			0.00	6,977,470.00	1	1.0
GOVI	On 04/02/2021	GOVI	705.64000		705.64000		701.97600	701.97600			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	713.77200		713.77200		710.27100	710.27100			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.40205		137.40205		137.43175	137.43175			0.00	0.00	0	6,043.0
I2025	On 05/11/2020	Bond Future	138.85943		138.85943		138.90090	138.90090			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	138.95948		138.95948		139.03407	139.03407			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.59488		140.59488		140.71112	140.71112			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 06/08/2020	Bond Future	97.80222		97.80222		97.85971	97.85971			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	97.71664		97.71664		97.78279	97.78279			0.00	0.00	0	1,206.0
I2029	On 04/02/2021	Bond Future	98.84692		98.84692		98.93689	98.93689			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	98.87267		98.87267		98.99259	98.99259			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 06/08/2020	Bond Future	92.42504		92.42504		92.39362	92.39362			0.00	0.00	0	12,378.0
I2033	On 05/11/2020	Bond Future	92.20847		92.20847		92.18431	92.18431			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	93.27495		93.27495		93.27219	93.27219			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	93.15852		93.15852		93.18289	93.18289			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 06/08/2020	Bond Future	102.75870		102.75870		102.63936	102.63936			0.00	0.00	0	10,802.0
I2038	On 05/11/2020	Bond Future	103.84861		103.84861		103.73643	103.73643			0.00	0.00	0	1,685.0
I2038	On 04/02/2021	Bond Future	103.35567		103.35567		103.26651	103.26651			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	104.57227		104.57227		104.51242	104.51242			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 06/08/2020	Bond Future	92.21404		92.21404		91.69750	91.69750			0.00	0.00	0	12,382.0
I2046	On 05/11/2020	Bond Future	91.42781		91.42781		90.91309	90.91309			0.00	0.00	0	3,975.0
I2046	On 04/02/2021	Bond Future	92.48545		92.48545		91.98638	91.98638			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.78659		91.78659		91.30851	91.30851			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 06/08/2020	Bond Future	92.68080		92.68080		92.44549	92.44549			0.00	0.00	0	14,575.0
I2050	On 05/11/2020	Bond Future	93.66370		93.66370		93.43370	93.43370			0.00	0.00	0	2,590.0
I2050	On 04/02/2021	Bond Future	92.85949		92.85949		92.64872	92.64872			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	93.95266		93.95266		93.76655	93.76655			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 06/08/2020	Index Future	248.82200		248.82200		248.63400	248.63400			0.00	0.00	0	1,207.0
IGOV	On 05/11/2020	Index Future	251.48500		251.48500		251.31700	251.31700			0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future	254.39100		254.39100		254.28000	254.28000			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	257.38300		257.38300		257.34500	257.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.66500		96.33500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.65500		96.34500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.49500		96.50500		3.49500	96.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.49500		96.50500		3.49500	96.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.47500		96.52500		3.47500	96.52500			0.00	0.00	0	30.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.47500		96.52500		3.48500	96.51500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.49000		96.51000		3.49000	96.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.63000		96.37000		3.65000	96.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.66500		96.33500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.90000		96.10000		3.93000	96.07000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.98500		96.01500		4.01500	95.98500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.47500		95.52500		4.49500	95.50500			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.47789		116.54557		7.62060	115.77071		9.09	0.00	1,663,105,283.90	14,270	72,946.0

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 Inter
R186	On 06/08/2020	Bond Future	7.45	Call	795.68000		0.79568		505.39000	0.50539	795.680	8.93	0.48		0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	947.89000		0.94789		1,432.46000	1.43246	947.890	8.93	0.52	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	111.16000		0.11116		236.32000	0.23632	111.160	9.25	0.10	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,914.08000		2.91408		2,264.38000	2.26438	2,914.080	9.25	0.90	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	7,933.65000		7.93365		7,159.63000	7.15963	7,933.650	10.00	1.00	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.65246		117.75315		7.80131	116.97983		10.15	0.00	1,677,982,387.50	14,250	14,250.0
R186	On 05/11/2020	Bond Future	6.50	Call	579.92000		0.57992		463.02000	0.46302	579.920	9.89	0.18	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	1,183.66000		1.18366		975.03000	0.97503	1,183.660	9.89	0.30	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	2,169.62000		2.16962		1,843.21000	1.84321	2,169.620	9.99	0.46	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.84	Call	3,073.74000		3.07374		2,662.38000	2.66238	3,073.740	10.10	0.57	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,558.67000		3.55867		3,108.32000	3.10832	3,558.670	10.15	0.62	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	4,712.46000		4.71246		4,185.45000	4.18545	4,712.460	10.31	0.72	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	371.59000		0.37159		471.21000	0.47121	371.590	10.82	0.11	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.82607		113.80485		7.97813	113.04982		9.77	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.01265		115.11825		8.16684	114.38797		8.38	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
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 06/08/2020	Bond Future			305.24903		305.24903		305.32261	305.32261			0.00	0.00	0	2,591.0
R197	On 05/11/2020	Bond Future			308.48674		308.48674		308.58644	308.58644			0.00	0.00	0	1,400.0
R197	On 04/02/2021	Bond Future			304.21163		304.21163		304.38422	304.38422			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			307.79261		307.79261		308.05677	308.05677			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 06/08/2020	Bond Future			205.95180		205.95180		205.99080	205.99080			0.00	0.00	0	6,136.0
R202	On 05/11/2020	Bond Future			208.13624		208.13624		208.19290	208.19290			0.00	0.00	0	1,904.0
R202	On 04/02/2021	Bond Future			206.37761		206.37761		206.48322	206.48322			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			208.80665		208.80665		208.97437	208.97437			0.00	0.00	0	0.0
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 06/08/2020	Bond Future			4.81346		110.44460		4.77666	110.53581		2.42	0.00	582,374,375.80	5,273	26,757.0
R2023	On 05/11/2020	Bond Future			4.88413		107.68261		4.83905	107.78364		2.63	0.00	538,413,050.00	5,000	8,370.0
R2023	On 04/02/2021	Bond Future			4.93144		108.90225		4.86758	109.02990		2.45	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			4.96881		106.24875		4.87775	106.40924		2.22	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 06/08/2020	Bond Future			9.33220		91.99956		9.49018	91.08027		14.95	0.00	340,398,372.00	3,700	106,732.0
R2030	On 06/08/2020	Bond Future	8.36	Call	16.13000		0.01613		7.56000	0.00756	16.130	13.96	0.02	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	36.74000		0.03674		17.99000	0.01799	36.740	13.96	0.03	0.00	0	423.0
R2030	On 06/08/2020	Bond Future	8.86	Call	226.33000		0.22633		127.43000	0.12743	226.330	14.24	0.16	0.00	0	800.0

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R2030	On 06/08/2020	Bond Future	9.05	Call	478.56000	0.47856	290.54000	0.29054	478.560	14.47	0.28	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.20	Put	1,562.81000	1.56281	2,201.38000	2.20138	1,562.810	14.66	0.60	0.00	0	2,500.0	
R2030	On 06/08/2020	Bond Future	9.20	Call	784.15000	0.78415	503.43000	0.50343	784.150	14.66	0.40	0.00	0	423.0	
R2030	On 06/08/2020	Bond Future	9.42	Put	901.98000	0.90198	1,383.78000	1.38378	901.980	14.88	0.42	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	2,734.05000	2.73405	2,071.98000	2.07198	2,734.050	15.22	0.80	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	163.86000	0.16386	321.09000	0.32109	163.860	15.53	0.11	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	3,940.97000	3.94097	3,159.00000	3.15900	3,940.970	15.61	0.90	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,019.05000	5.01905	4,174.17000	4.17417	5,019.050	15.98	0.95	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	7,579.09000	7.57909	6,671.96000	6.67196	7,579.090	16.49	0.99	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	2.36000	0.00236	7.78000	0.00778	2.360	16.49	0.00	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	11.47	Put	0.04000	0.00004	0.21000	0.00021	0.040	16.49	0.00	0.00	0	622.0	
R2030	On 05/11/2020	Bond Future			9.52824	92.95275	9.69156	92.03156		16.67	0.00	325,334,625.00	3,500	5,500.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	674.58000	0.67458	544.08000	0.54408	674.580	16.02	0.16	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	924.18000	0.92418	754.54000	0.75454	924.180	16.02	0.21	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	947.77000	0.94777	774.57000	0.77457	947.770	16.02	0.22	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,166.92000	1.16692	961.76000	0.96176	1,166.920	16.02	0.25	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,469.84000	1.46984	1,223.28000	1.22328	1,469.840	16.02	0.30	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,686.59000	1.68659	1,412.80000	1.41280	1,686.590	16.08	0.33	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,705.80000	1.70580	1,429.67000	1.42967	1,705.800	16.08	0.33	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,053.17000	2.05317	1,736.49000	1.73649	2,053.170	16.18	0.38	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,075.12000	2.07512	1,755.99000	1.75599	2,075.120	16.19	0.38	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,518.32000	2.51832	2,152.09000	2.15209	2,518.320	16.32	0.44	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,093.29000	3.09329	3,552.70000	3.55270	3,093.290	16.58	0.46	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,480.97000	2.48097	2,879.16000	2.87916	2,480.970	16.75	0.39	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	2,203.78000	2.20378	2,571.34000	2.57134	2,203.780	16.84	0.36	0.00	0	5,000.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,069.16000	2.06916	2,420.78000	2.42078	2,069.160	16.92	0.35	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,562.22000	1.56222	1,848.44000	1.84844	1,562.220	17.28	0.28	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,426.85000	1.42685	1,693.96000	1.69396	1,426.850	17.42	0.26	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.72865	90.00075	9.89528	89.09069		16.29	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,466.84000	1.46684	1,259.51000	1.25951	1,466.840	15.70	0.25	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,480.07000	1.48007	1,271.24000	1.27124	1,480.070	15.70	0.25	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,238.39000	2.23839	1,950.08000	1.95008	2,238.390	15.70	0.34	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,748.81000	2.74881	2,413.53000	2.41353	2,748.810	15.76	0.40	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,127.59000	3.12759	3,501.48000	3.50148	3,127.590	16.43	0.38	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.94040	91.03969	10.10954	90.14554		13.95	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	961.80000	0.96180	818.96000	0.81896	961.800	13.28	0.18	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,678.93000	6.67893	7,250.63000	7.25063	6,678.930	13.43	0.62	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,545.26000	4.54526	4,995.60000	4.99560	4,545.260	13.90	0.48	0.00	0	700.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/08/2020	Bond Future			10.30182	89.27296	10.41970	88.56448		17.39	0.00	0.00	0	106,618.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	0.86000	0.00086	0.53000	0.00053	0.860	16.13	0.00	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	22.95000	0.02295	14.77000	0.01477	22.950	16.16	0.02	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 06/08/2020	Bond Future	9.91	Put	2,834.81000		2.83481	3,426.72000	3.42672	2,834.810		16.97	0.77	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			10.51882		86.05366	10.64036	85.34506			20.12	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	707.48000		0.70748	611.50000	0.61150	707.480		19.22	0.16	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	876.57000		0.87657	761.60000	0.76160	876.570		19.22	0.19	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,290.11000		1.29011	1,132.10000	1.13210	1,290.110		19.22	0.25	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	1,566.85000		1.56685	1,382.94000	1.38294	1,566.850		19.32	0.29	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,583.88000		2.58388	2,870.72000	2.87072	2,583.880		20.69	0.37	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	2,408.44000		2.40844	2,681.14000	2.68114	2,408.440		20.83	0.35	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.73780		87.02904	10.86091	86.33265			18.86	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	1,070.11000		1.07011	957.08000	0.95708	1,070.110		18.11	0.18	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	1,669.41000		1.66941	1,507.05000	1.50705	1,669.410		18.11	0.26	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	4,590.96000		4.59096	4,929.21000	4.92921	4,590.960		18.92	0.46	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.96533		83.88707	11.08918	83.20769			16.91	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,378.22000		3.37822	3,112.09000	3.11209	3,378.220		16.37	0.41	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	1,996.37000		1.99637	2,168.14000	2.16814	1,996.370		18.01	0.23	0.00	0	736.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 06/08/2020	Bond Future			11.09404		88.12511	11.16161	87.70192			19.64	0.00	462,656,827.50	5,250	106,946.0
R2035	On 06/08/2020	Bond Future	8.75	Call	0.00000		0.00000	0.00000	0.00000	0.000		18.06	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	0.02000		0.00002	0.02000	0.00002	0.020		18.06	0.00	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	0.03000		0.00003	0.03000	0.00003	0.030		18.06	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	3.02000		0.00302	2.71000	0.00271	3.020		18.06	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	4,401.79000		4.40179	4,797.36000	4.79736	4,401.790		18.74	0.88	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.32308		84.56489	11.39233	84.14420			22.51	0.00	443,965,672.50	5,250	5,250.0
R2035	On 04/02/2021	Bond Future			11.55967		85.52287	11.62854	85.11738			21.09	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	11,044.76000		11.04476	11,352.20000	11.35220	11,044.760		20.16	0.73	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	6,654.75000		6.65475	6,891.46000	6.89146	6,654.750		20.76	0.55	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.79612		82.03241	11.86367	81.64651			18.99	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,019.09000		2.01909	1,924.10000	1.92410	2,019.090		18.13	0.27	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,005.92000		3.00592	2,876.74000	2.87674	3,005.920		18.18	0.36	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	7,018.40000		7.01840	7,241.16000	7.24116	7,018.400		18.61	0.55	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	6,264.12000		6.26412	6,471.64000	6.47164	6,264.120		18.81	0.51	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,936.21000		4.93621	5,113.73000	5.11373	4,936.210		19.22	0.43	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	3,421.45000		3.42145	3,556.78000	3.55678	3,421.450		20.21	0.32	0.00	0	1,650.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 06/08/2020	Bond Future			11.37750		79.06763	11.43495	78.71596			21.88	0.00	21,822,665.88	276	112,483.0
R2037	On 05/11/2020	Bond Future			11.60089		79.88683	11.65959	79.53805			23.93	0.00	22,048,765.08	276	276.0
R2037	On 04/02/2021	Bond Future			11.83143		76.53665	11.88941	76.20256			23.65	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1,084.16000		1.08416	1,036.09000	1.03609	1,084.160		22.64	0.17	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	11,315.13000		11.31513	11,570.45000	11.57045	11,315.130		22.64	0.73	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	2,157.50000		2.15750	2,072.15000	2.07215	2,157.500		22.64	0.29	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	8,846.54000		8.84654	9,075.06000	9.07506	8,846.540		22.74	0.64	0.00	0	72.0

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
R2037	On 04/02/2021	Bond Future	11.90	Put	5,136.59000		5.13659	5,303.09000	5.30309	5,136.590	23.80	0.45	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	5,740.07000		5.74007	5,568.49000	5.56849	5,740.070	23.87	0.56	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,754.71000		1.75471	1,833.41000	1.83341	1,754.710	25.19	0.20	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			12.07064		77.42051	12.12705	77.10523		20.18	0.00	0.00	0	0.0	
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 06/08/2020	Bond Future			11.61782		80.25361	11.67532	79.88764		22.94	0.00	0.00	0	56,506.0	
R2040	On 06/08/2020	Bond Future	9.57	Call	0.04000		0.00004	0.05000	0.00005	0.040	21.01	0.00	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.07	Call	1.94000		0.00194	1.90000	0.00190	1.940	21.01	0.00	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.79	Put	5,697.92000		5.69792	6,053.82000	6.05382	5,697.920	21.47	0.93	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.85	Put	5,306.26000		5.30626	5,658.82000	5.65882	5,306.260	21.62	0.91	0.00	0	12,496.0	
R2040	On 06/08/2020	Bond Future	11.26	Put	2,979.22000		2.97922	3,285.83000	3.28583	2,979.220	22.55	0.72	0.00	0	517.0	
R2040	On 05/11/2020	Bond Future			11.84310		81.08516	11.90195	80.72204		24.78	0.00	0.00	0	0.0	
R2040	On 05/11/2020	Bond Future	9.50	Call	326.18000		0.32618	306.38000	0.30638	326.180	23.36	0.07	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	9.73	Call	456.87000		0.45687	429.91000	0.42991	456.870	23.36	0.10	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.00	Call	659.69000		0.65969	622.16000	0.62216	659.690	23.36	0.13	0.00	0	2,380.0	
R2040	On 05/11/2020	Bond Future	10.23	Call	881.76000		0.88176	833.24000	0.83324	881.760	23.36	0.17	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.00	Call	2,089.22000		2.08922	1,989.89000	1.98989	2,089.220	23.75	0.33	0.00	0	2,380.0	
R2040	On 05/11/2020	Bond Future	11.50	Put	5,514.28000		5.51428	5,737.14000	5.73714	5,514.280	24.48	0.55	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.70	Put	4,812.08000		4.81208	5,018.31000	5.01831	4,812.080	24.72	0.51	0.00	0	2,000.0	
R2040	On 04/02/2021	Bond Future			12.07605		77.49818	12.13433	77.14992		24.52	0.00	0.00	0	0.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	765.14000		0.76514	729.46000	0.72946	765.140	23.38	0.12	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	829.46000		0.82946	791.17000	0.79117	829.460	23.38	0.13	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,327.69000		1.32769	1,270.26000	1.27026	1,327.690	23.38	0.19	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,538.21000		1.53821	1,473.19000	1.47319	1,538.210	23.38	0.22	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	7,286.40000		7.28640	7,494.60000	7.49460	7,286.400	24.05	0.55	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	6,674.90000		6.67490	6,872.59000	6.87259	6,674.900	24.24	0.52	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			12.31738		78.39320	12.37428	78.06386		20.91	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 06/08/2020	Bond Future			11.76722		76.38915	11.82471	76.02980		23.99	0.00	0.00	0	61,197.0	
R2044	On 06/08/2020	Bond Future	9.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	22.04	0.00	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	0.00000		0.00000	0.00000	0.00000	0.000	22.04	0.00	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	9.66	Call	0.03000		0.00003	0.03000	0.00003	0.030	22.04	0.00	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	0.38000		0.00038	0.39000	0.00039	0.380	22.04	0.00	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	5,691.15000		5.69115	6,041.03000	6.04103	5,691.150	22.31	0.93	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	4,673.90000		4.67390	5,013.72000	5.01372	4,673.900	22.62	0.88	0.00	0	602.0	
R2044	On 05/11/2020	Bond Future			11.98986		77.18066	12.04881	76.82384		26.01	0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	90.70000		0.09070	84.89000	0.08489	90.700	24.61	0.02	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	192.05000		0.19205	180.24000	0.18024	192.050	24.61	0.05	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	208.74000		0.20874	195.97000	0.19597	208.740	24.61	0.05	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	378.21000		0.37821	356.05000	0.35605	378.210	24.61	0.08	0.00	0	1,815.0	

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
R2044	On 05/11/2020	Bond Future	9.97	Call	539.55000	0.53955	508.92000	0.50892	539.550	24.61	0.11	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	10.02	Call	577.41000	0.57741	544.85000	0.54485	577.410	24.61	0.12	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	10.04	Call	593.12000	0.59312	559.76000	0.55976	593.120	24.61	0.12	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.06	Put	7,958.60000	7.95860	8,223.71000	8.22371	7,958.600	24.70	0.69	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.17	Put	7,434.87000	7.43487	7,691.51000	7.69151	7,434.870	24.87	0.66	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	11.38	Put	6,510.89000	6.51089	6,750.91000	6.75091	6,510.890	25.19	0.61	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	11.43	Put	6,305.15000	6.30515	6,541.15000	6.54115	6,305.150	25.26	0.60	0.00	0	1,815.0		
R2044	On 04/02/2021	Bond Future			12.22030	73.67464	12.27885	73.33184		25.74	0.00	0.00	0	0.0		
R2044	On 04/02/2021	Bond Future	9.66	Call	803.26000	0.80326	766.59000	0.76659	803.260	24.60	0.13	0.00	0	405.0		
R2044	On 04/02/2021	Bond Future	10.29	Put	14,512.63000	14.51263	14,794.53000	14.79453	14,512.630	24.60	0.79	0.00	0	405.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	11,214.22000	11.21422	11,469.27000	11.46927	11,214.220	24.60	0.71	0.00	0	405.0		
R2044	On 06/05/2021	Bond Future			12.45884	74.52552	12.51620	74.20062		21.91	0.00	0.00	0	0.0		
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2048	On 06/08/2020	Bond Future			11.72752	79.62395	11.77493	79.32286		23.30	0.00	0.00	0	112,720.0		
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	21.33	0.00	0.00	0	3,000.0		
R2048	On 06/08/2020	Bond Future	9.25	Call	0.00000	0.00000	0.00000	0.00000	0.000	21.33	0.00	0.00	0	20,640.0		
R2048	On 06/08/2020	Bond Future	10.35	Call	5.57000	0.00557	5.64000	0.00564	5.570	21.33	0.01	0.00	0	640.0		
R2048	On 06/08/2020	Bond Future	10.85	Call	83.78000	0.08378	79.57000	0.07957	83.780	21.48	0.06	0.00	0	640.0		
R2048	On 06/08/2020	Bond Future	11.10	Call	248.58000	0.24858	232.91000	0.23291	248.580	21.95	0.14	0.00	0	470.0		
R2048	On 06/08/2020	Bond Future	11.80	Call	1,791.22000	1.79122	1,675.80000	1.67580	1,791.220	23.39	0.56	0.00	0	470.0		
R2048	On 06/08/2020	Bond Future	12.25	Call	3,676.16000	3.67616	3,477.09000	3.47709	3,676.160	24.36	0.80	0.00	0	814.0		
R2048	On 06/08/2020	Bond Future	12.75	Call	6,173.24000	6.17324	5,913.78000	5.91378	6,173.240	25.75	0.93	0.00	0	814.0		
R2048	On 05/11/2020	Bond Future			11.94918	76.03862	11.99770	75.74067		26.54	0.00	0.00	0	250.0		
R2048	On 05/11/2020	Bond Future	10.00	Call	566.94000	0.56694	541.63000	0.54163	566.940	25.02	0.12	0.00	0	950.0		
R2048	On 05/11/2020	Bond Future	11.00	Call	1,904.28000	1.90428	1,831.54000	1.83154	1,904.280	25.44	0.31	0.00	0	950.0		
R2048	On 04/02/2021	Bond Future			12.17866	76.90012	12.22644	76.61670		24.77	0.00	0.00	0	0.0		
R2048	On 06/05/2021	Bond Future			12.40736	73.37331	12.45353	73.10845		22.33	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 06/08/2020	Bond Future			3.44243	104.52209	3.43329	104.52789		0.30	0.00	0.00	0	22,723.0		
R208	On 05/11/2020	Bond Future			2.93950	102.21432	2.90264	102.22872		0.21	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		
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R209	On 06/08/2020	Bond Future			10.97354	67.32862	11.04588	66.93859		22.13	0.00	168,321,550.00	2,500	59,872.0		
R209	On 05/11/2020	Bond Future			11.17514	64.88661	11.24918	64.49801		26.05	0.00	162,216,525.00	2,500	2,500.0		
R209	On 04/02/2021	Bond Future			11.37771	65.62210	11.45161	65.24434		24.27	0.00	0.00	0	0.0		
R209	On 06/05/2021	Bond Future			11.58642	63.23823	11.65938	62.87511		21.94	0.00	0.00	0	460.0		
R209	On 06/05/2021	Bond Future	10.25	Call	2,145.50000	2.14550	2,041.21000	2.04121	2,145.500	20.88	0.31	0.00	0	1,000.0		

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
R209	On 06/05/2021	Bond Future	11.25	Put	5,827.72000	5.82772	6,025.91000	6.02591	5,827.720	21.67	0.52	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	3,572.91000	3.57291	3,714.30000	3.71430	3,572.910	22.93	0.36	0.00	0	1,000.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R210	On 06/08/2020	Bond Future			181.88184	181.88184	181.85710	181.85710			0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			181.13624	181.13624	181.12616	181.12616			0.00	0.00	0	644.0
R210	On 04/02/2021	Bond Future			183.23152	183.23152	183.26406	183.26406			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			182.67844	182.67844	182.76478	182.76478			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R212	On 06/08/2020	Bond Future			165.63919	165.63919	165.58335	165.58335			0.00	0.00	0	7,008.0
R212	On 05/11/2020	Bond Future			167.39610	167.39610	167.35339	167.35339			0.00	0.00	0	1,526.0
R212	On 04/02/2021	Bond Future			167.03762	167.03762	167.03377	167.03377			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			169.00363	169.00363	169.04879	169.04879			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213	On 06/08/2020	Bond Future			9.83323	84.78436	9.95592	84.09342		16.48	0.00	0.00	0	16,139.0
R213	On 05/11/2020	Bond Future			10.03528	82.13459	10.16169	81.44320		19.28	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			10.24254	83.06491	10.37064	82.38497		18.01	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.45067	80.49183	10.57950	79.82770		16.15	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/08/2020	Bond Future			11.27788	64.98690	11.33511	64.67685		23.59	0.00	194,960,700.00	3,000	20,627.0
R214	On 05/11/2020	Bond Future			11.47757	62.38397	11.53607	62.07590		27.81	0.00	187,151,910.00	3,000	3,000.0
R214	On 04/02/2021	Bond Future			11.68257	63.09068	11.74059	62.79383		25.88	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.88605	60.53954	11.94279	60.25718		23.43	0.00	0.00	0	0.0
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 :												6,797,730,180.16	68,046	1 335 995.0
Grand Total:												6,797,730,180.16	68,046	1 335 995.0