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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/07/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.67000		90.67000		90.67000	90.67000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	739.34200		739.34200		737.54100	737.54100			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	747.06800		747.06800		745.25300	745.25300			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	755.51500		755.51500		753.68300	753.68300			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	764.22100		764.22100		762.36900	762.36900			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	808.68600		808.68600		802.50900	802.50900			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	817.13700		817.13700		810.90000	810.90000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	826.37700		826.37700		820.07200	820.07200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	835.89900		835.89900		829.52300	829.52300			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	705.27600		705.27600		698.78000	698.78000			0.00	0.00	0	213.0
ALBI	On 05/11/2020	Index Future	712.64500		712.64500		706.08700	706.08700			0.00	0.00	0	2.0
ALBI	On 04/02/2021	Index Future	720.70400		720.70400		714.07400	714.07400			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	729.00800		729.00800		722.30300	722.30300			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	11.86746		74.37365		12.05801	73.40105			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.13144		71.36895		12.32993	70.38771			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.40415		72.17676		12.61134	71.18536			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.68167		69.23255		12.89802	68.23016			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	12.39126		73.40851		12.49083	72.85434			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.65136		69.90994		12.75539	69.35148			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.91210		70.70210		13.02088	70.13820			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.18805		67.25914		13.30215	66.68916			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	696.85600		696.85600		690.52700	690.52700			0.00	0.00	0	1,022.0
GOVI	On 05/11/2020	GOVI	704.13800		704.13800		697.74700	697.74700			0.00	0.00	0	1.0
GOVI	On 04/02/2021	GOVI	712.10000		712.10000		705.64000	705.64000			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	720.30500		720.30500		713.77200	713.77200			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.44753		137.44753		137.40205	137.40205			0.00	0.00	0	6,043.0
I2025	On 05/11/2020	Bond Future	138.90282		138.90282		138.85943	138.85943			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	139.00165		139.00165		138.95948	138.95948			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.63682		140.63682		140.59488	140.59488			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	97.83179		97.83179		97.80222	97.80222			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	97.74467		97.74467		97.71664	97.71664			0.00	0.00	0	1,206.0
I2029	On 04/02/2021	Bond Future	98.87404		98.87404		98.84692	98.84692			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	98.89959		98.89959		98.87267	98.87267			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	92.43315		92.43315		92.42504	92.42504			0.00	0.00	0	12,378.0
I2033	On 05/11/2020	Bond Future	92.21501		92.21501		92.20847	92.20847			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	93.28027		93.28027		93.27495	93.27495			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	93.16348		93.16348		93.15852	93.15852			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	102.71421		102.71421		102.75870	102.75870			0.00	0.00	0	10,802.0
I2038	On 05/11/2020	Bond Future	103.80181		103.80181		103.84861	103.84861			0.00	0.00	0	1,685.0
I2038	On 04/02/2021	Bond Future	103.30694		103.30694		103.35567	103.35567			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	104.52237		104.52237		104.57227	104.57227			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	92.17406		92.17406		92.21404	92.21404			0.00	0.00	0	12,382.0
I2046	On 05/11/2020	Bond Future	91.38556		91.38556		91.42781	91.42781			0.00	0.00	0	3,975.0
I2046	On 04/02/2021	Bond Future	92.44161		92.44161		92.48545	92.48545			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.74183		91.74183		91.78659	91.78659			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	92.13654		92.13654		92.68080	92.68080			0.00	0.00	0	14,575.0
I2050	On 05/11/2020	Bond Future	93.11197		93.11197		93.66370	93.66370			0.00	0.00	0	2,590.0
I2050	On 04/02/2021	Bond Future	92.30023		92.30023		92.85949	92.85949			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	93.38621		93.38621		93.95266	93.95266			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	248.71100		248.71100		248.82200	248.82200			0.00	7,461,330.00	3	1,210.0
IGOV	On 05/11/2020	Index Future	251.37200		251.37200		251.48500	251.48500			0.00	40,219,520.00	16	48.0
IGOV	On 04/02/2021	Index Future	254.27500		254.27500		254.39100	254.39100			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	257.26600		257.26600		257.38300	257.38300			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.65500		96.34500		3.66500	96.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.64500		96.35500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.50500		96.49500		3.49500	96.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.50500		96.49500		3.49500	96.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.50500		96.49500		3.47500	96.52500			0.00	0.00	0	30.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.49500		96.50500		3.47500	96.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.52000		96.48000		3.49000	96.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.63000		96.37000		3.63000	96.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.66500		96.33500		3.66500	96.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.89000		96.11000		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.98500		96.01500		3.98500	96.01500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.29500		95.70500		4.47500	95.52500			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.42143		116.85396		7.47789	116.54557		8.88	0.00	214,427,016.60	1,835	72,936.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 06/08/2020	Bond Future	7.45	Call	916.77000		0.91677		795.68000	0.79568	916.770	8.86	0.53	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	760.59000		0.76059		947.89000	0.94789	760.590	8.86	0.47	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	73.01000		0.07301		111.16000	0.11116	73.010	9.26	0.07	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	3,184.32000		3.18432		2,914.08000	2.91408	3,184.320	9.26	0.93	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	8,241.87000		8.24187		7,933.65000	7.93365	8,241.870	9.77	1.00	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.59327		118.06252		7.65246	117.75315		9.88	0.00	177,093,780.00	1,500	15,750.0
R186	On 05/11/2020	Bond Future	6.50	Call	580.84000		0.58084		579.92000	0.57992	580.840	9.61	0.18	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	1,215.10000		1.21510		1,183.66000	1.18366	1,215.100	9.65	0.31	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	2,255.14000		2.25514		2,169.62000	2.16962	2,255.140	9.80	0.48	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.84	Call	3,196.32000		3.19632		3,073.74000	3.07374	3,196.320	9.92	0.59	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,701.62000		3.70162		3,558.67000	3.55867	3,701.620	9.98	0.64	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	4,903.51000		4.90351		4,712.46000	4.71246	4,903.510	10.20	0.73	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	301.77000		0.30177		371.59000	0.37159	301.770	10.53	0.09	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.76374		114.11620		7.82607	113.80485		9.52	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			7.94668		115.43255		8.01265	115.11825		8.18	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			305.30168		305.30168		305.24903	305.24903			0.00	0.00	0	2,591.0
R197	On 05/11/2020	Bond Future			308.53423		308.53423		308.48674	308.48674			0.00	0.00	0	1,400.0
R197	On 04/02/2021	Bond Future			304.25587		304.25587		304.21163	304.21163			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			307.83575		307.83575		307.79261	307.79261			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			205.86161		205.86161		205.95180	205.95180			0.00	0.00	0	6,136.0
R202	On 05/11/2020	Bond Future			208.04123		208.04123		208.13624	208.13624			0.00	0.00	0	1,904.0
R202	On 04/02/2021	Bond Future			206.27882		206.27882		206.37761	206.37761			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			208.70574		208.70574		208.80665	208.80665			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 06/08/2020	Bond Future			4.81563		110.43922		4.81346	110.44460		2.37	0.00	419,669,036.00	3,800	25,078.0
R2023	On 05/11/2020	Bond Future			4.88748		107.67511		4.88413	107.68261		2.50	0.00	522,224,283.50	4,850	13,220.0
R2023	On 04/02/2021	Bond Future			4.93594		108.89326		4.93144	108.90225		2.38	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			4.97433		106.23903		4.96881	106.24875		2.18	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			9.21969		92.66170		9.33220	91.99956		14.91	0.00	69,496,275.00	750	106,732.0
R2030	On 06/08/2020	Bond Future	8.36	Call	26.10000		0.02610		16.13000	0.01613	26.100	13.99	0.03	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	59.73000		0.05973		36.74000	0.03674	59.730	14.07	0.05	0.00	0	423.0
R2030	On 06/08/2020	Bond Future	8.86	Call	341.24000		0.34124		226.33000	0.22633	341.240	14.51	0.22	0.00	0	800.0

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R2030	On 06/08/2020	Bond Future	9.05	Call	676.71000	0.67671	478.56000	0.47856	676.710	14.73	0.36	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.20	Put	1,173.79000	1.17379	1,562.81000	1.56281	1,173.790	14.86	0.51	0.00	0	2,500.0	
R2030	On 06/08/2020	Bond Future	9.20	Call	1,057.27000	1.05727	784.15000	0.78415	1,057.270	14.86	0.49	0.00	0	423.0	
R2030	On 06/08/2020	Bond Future	9.42	Put	632.45000	0.63245	901.98000	0.90198	632.450	15.09	0.33	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	3,277.53000	3.27753	2,734.05000	2.73405	3,277.530	15.56	0.86	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	99.06000	0.09906	163.86000	0.16386	99.060	15.90	0.07	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,548.09000	4.54809	3,940.97000	3.94097	4,548.090	15.99	0.94	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,654.35000	5.65435	5,019.05000	5.01905	5,654.350	16.36	0.97	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	8,237.18000	8.23718	7,579.09000	7.57909	8,237.180	16.43	1.00	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	0.76000	0.00076	2.36000	0.00236	0.760	16.43	0.00	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	11.47	Put	0.01000	0.00001	0.04000	0.00004	0.010	16.43	0.00	0.00	0	622.0	
R2030	On 05/11/2020	Bond Future			9.41128	93.62005	9.52824	92.95275		16.56	0.00	135,749,072.50	1,450	6,950.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	766.29000	0.76629	674.58000	0.67458	766.290	15.91	0.18	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	1,044.30000	1.04430	924.18000	0.92418	1,044.300	15.91	0.23	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	1,070.48000	1.07048	947.77000	0.94777	1,070.480	15.91	0.24	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,315.81000	1.31581	1,166.92000	1.16692	1,315.810	15.93	0.28	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,669.68000	1.66968	1,469.84000	1.46984	1,669.680	16.04	0.33	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,912.27000	1.91227	1,686.59000	1.68659	1,912.270	16.12	0.36	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,933.44000	1.93344	1,705.80000	1.70580	1,933.440	16.13	0.36	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,316.02000	2.31602	2,053.17000	2.05317	2,316.020	16.25	0.41	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,339.81000	2.33981	2,075.12000	2.07512	2,339.810	16.26	0.41	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,818.18000	2.81818	2,518.32000	2.51832	2,818.180	16.39	0.47	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,793.10000	2.79310	3,093.29000	3.09329	2,793.100	16.64	0.43	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	2,695.54000	2.69554	0.00000	0.00000	2,695.540	16.67	0.42	97,916,404.27	2,500	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,233.82000	2.23382	2,480.97000	2.48097	2,233.820	16.86	0.36	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	1,986.28000	1.98628	2,203.78000	2.20378	1,986.280	17.00	0.33	0.00	0	5,000.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,865.52000	1.86552	2,069.16000	2.06916	1,865.520	17.09	0.32	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,410.53000	1.41053	1,562.22000	1.56222	1,410.530	17.52	0.25	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,288.49000	1.28849	1,426.85000	1.42685	1,288.490	17.67	0.24	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.60672	90.67438	9.72865	90.00075		16.20	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,613.68000	1.61368	1,466.84000	1.46684	1,613.680	15.61	0.27	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,628.00000	1.62800	1,480.07000	1.48007	1,628.000	15.61	0.27	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,459.13000	2.45913	2,238.39000	2.23839	2,459.130	15.67	0.37	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,026.48000	3.02648	2,748.81000	2.74881	3,026.480	15.81	0.42	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,898.46000	2.89846	3,127.59000	3.12759	2,898.460	16.55	0.36	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.81308	91.72056	9.94040	91.03969		13.90	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,072.70000	1.07270	961.80000	0.96180	1,072.700	13.24	0.19	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,244.79000	6.24479	6,678.93000	6.67893	6,244.790	13.38	0.59	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,204.19000	4.20419	4,545.26000	4.54526	4,204.190	13.85	0.46	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			10.15844	90.14566	10.30182	89.27296		17.51	0.00	0.00	0	106,618.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	1.82000	0.00182	0.86000	0.00086	1.820	16.26	0.00	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	9.29	Call	42.67000		0.04267		22.95000	0.02295	42.670	16.29	0.04	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	2,174.14000		2.17414		2,834.81000	2.83481	2,174.140	17.08	0.68	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			10.36980		86.93370		10.51882	86.05366		20.23	0.00	39,120,165.00	450	450.0
R2032	On 05/11/2020	Bond Future	8.94	Call	858.24000		0.85824		707.48000	0.70748	858.240	19.32	0.18	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	1,054.63000		1.05463		876.57000	0.87657	1,054.630	19.32	0.21	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,528.49000		1.52849		1,290.11000	1.29011	1,528.490	19.32	0.29	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	1,840.49000		1.84049		1,566.85000	1.56685	1,840.490	19.42	0.33	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,276.79000		2.27679		2,583.88000	2.58388	2,276.790	20.79	0.33	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	2,117.72000		2.11772		2,408.44000	2.40844	2,117.720	20.93	0.31	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.58269		87.91787		10.73780	87.02904		18.98	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	1,253.08000		1.25308		1,070.11000	1.07011	1,253.080	18.23	0.20	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	1,923.78000		1.92378		1,669.41000	1.66941	1,923.780	18.23	0.28	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	4,215.91000		4.21591		4,590.96000	4.59096	4,215.910	19.04	0.43	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.80364		84.78565		10.96533	83.88707		17.06	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,800.54000		3.80054		3,378.22000	3.37822	3,800.540	16.53	0.44	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	1,821.10000		1.82110		1,996.37000	1.99637	1,821.100	18.16	0.22	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			10.91000		89.29399		11.09404	88.12511		19.86	0.00	0.00	0	106,946.0
R2035	On 06/08/2020	Bond Future	8.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	18.32	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	0.05000		0.00005		0.02000	0.00002	0.050	18.32	0.00	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	0.11000		0.00011		0.03000	0.00003	0.110	18.32	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	7.90000		0.00790		3.02000	0.00302	7.900	18.32	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	3,400.83000		3.40083		4,401.79000	4.40179	3,400.830	18.97	0.80	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.13171		85.74415		11.32308	84.56489		22.81	0.00	38,584,867.50	450	5,700.0
R2035	On 04/02/2021	Bond Future			11.36021		86.71435		11.55967	85.52287		21.39	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	10,252.65000		10.25265		11,044.76000	11.04476	10,252.650	20.46	0.69	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	6,088.94000		6.08894		6,654.75000	6.65475	6,088.940	21.06	0.51	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.58829		83.23715		11.79612	82.03241		19.32	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,434.75000		2.43475		2,019.09000	2.01909	2,434.750	18.44	0.30	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,542.23000		3.54223		3,005.92000	3.00592	3,542.230	18.49	0.40	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	6,467.47000		6.46747		7,018.40000	7.01840	6,467.470	18.94	0.51	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	5,760.87000		5.76087		6,264.12000	6.26412	5,760.870	19.14	0.47	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,522.96000		4.52296		4,936.21000	4.93621	4,522.960	19.55	0.40	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	3,125.90000		3.12590		3,421.45000	3.42145	3,125.900	20.54	0.30	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			11.17859		80.30419		11.37750	79.06763		22.19	0.00	0.00	0	112,483.0
R2037	On 05/11/2020	Bond Future			11.39416		81.13472		11.60089	79.88683		24.33	0.00	0.00	0	276.0
R2037	On 04/02/2021	Bond Future			11.61607		77.79763		11.83143	76.53665		24.07	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1,377.10000		1.37710		1,084.16000	1.08416	1,377.100	23.08	0.20	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	10,494.12000		10.49412		11,315.13000	11.31513	10,494.120	23.08	0.69	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	2,627.05000		2.62705		2,157.50000	2.15750	2,627.050	23.08	0.33	0.00	0	240.0

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	10.85	Put	8,142.38000		8.14238	8,846.54000	8.84654	8,142.380		23.18	0.60	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	4,668.35000		4.66835	5,136.59000	5.13659	4,668.350		24.22	0.42	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,547.08000		6.54708	5,740.07000	5.74007	6,547.080		24.29	0.59	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,569.02000		1.56902	1,754.71000	1.75471	1,569.020		25.61	0.18	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.84618		78.69553	12.07064	77.42051			20.60	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			11.40371		81.64086	11.61782	80.25361			23.21	0.00	5,796,501.06	71	56,559.0
R2040	On 06/08/2020	Bond Future	9.57	Call	0.17000		0.00017	0.04000	0.00004	0.170		21.35	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	6.09000		0.00609	1.94000	0.00194	6.090		21.35	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	4,436.53000		4.43653	5,697.92000	5.69792	4,436.530		21.78	0.87	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	4,073.72000		4.07372	5,306.26000	5.30626	4,073.720		21.92	0.84	0.00	0	12,496.0
R2040	On 06/08/2020	Bond Future	11.26	Put	2,039.77000		2.03977	2,979.22000	2.97922	2,039.770		22.83	0.59	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.62029		82.48525	11.84310	81.08516			25.16	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	470.25000		0.47025	326.18000	0.32618	470.250		23.80	0.10	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	643.84000		0.64384	456.87000	0.45687	643.840		23.80	0.13	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	906.48000		0.90648	659.69000	0.65969	906.480		23.80	0.17	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1,187.31000		1.18731	881.76000	0.88176	1,187.310		23.80	0.21	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	2,633.69000		2.63369	2,089.22000	2.08922	2,633.690		24.17	0.38	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	4,824.78000		4.82478	5,514.28000	5.51428	4,824.780		24.87	0.50	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	4,186.24000		4.18624	4,812.08000	4.81208	4,186.240		25.10	0.46	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.84362		78.91308	12.07605	77.49818			24.93	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	1,006.87000		1.00687	765.14000	0.76514	1,006.870		23.81	0.15	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	1,086.12000		1.08612	829.46000	0.82946	1,086.120		23.81	0.16	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,688.59000		1.68859	1,327.69000	1.32769	1,688.590		23.81	0.23	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,938.38000		1.93838	1,538.21000	1.53821	1,938.380		23.81	0.25	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	6,612.23000		6.61223	7,286.40000	7.28640	6,612.230		24.46	0.51	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	6,044.15000		6.04415	6,674.90000	6.67490	6,044.150		24.65	0.48	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.07481		79.82391	12.31738	78.39320			21.31	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			11.56827		77.65579	11.76722	76.38915			24.27	0.00	49,932,672.97	643	60,554.0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		22.39	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	0.01000		0.00001	0.00000	0.00000	0.010		22.39	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	0.10000		0.00010	0.03000	0.00003	0.100		22.39	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	1.18000		0.00118	0.38000	0.00038	1.180		22.39	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	4,532.79000		4.53279	5,691.15000	5.69115	4,532.790		22.63	0.88	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	3,589.86000		3.58986	4,673.90000	4.67390	3,589.860		22.93	0.80	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			11.78262		78.45893	11.98986	77.18066			26.40	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	137.43000		0.13743	90.70000	0.09070	137.430		25.06	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	278.20000		0.27820	192.05000	0.19205	278.200		25.06	0.06	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	300.85000		0.30085	208.74000	0.20874	300.850		25.06	0.07	0.00	0	525.0



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	9.72	Call	525.41000	0.52541		378.21000	0.37821	525.410	25.06	0.11	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	732.88000	0.73288		539.55000	0.53955	732.880	25.06	0.14	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	780.92000	0.78092		577.41000	0.57741	780.920	25.06	0.15	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	800.79000	0.80079		593.12000	0.59312	800.790	25.06	0.15	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	7,155.89000	7.15589	7,958.60000	7.95860	7,155.890	25.14	0.64	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.17	Put	6,664.93000	6.66493	7,434.87000	7.43487	6,664.930	25.30	0.62	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	11.38	Put	5,803.83000	5.80383	6,510.89000	6.51089	5,803.830	25.60	0.57	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	11.43	Put	5,613.01000	5.61301	6,305.15000	6.30515	5,613.010	25.67	0.55	0.00	0	1,815.0		
R2044	On 04/02/2021	Bond Future			12.00387	74.96640		12.22030	73.67464		26.15	0.00	0.00	0	0.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,032.33000	1.03233		803.26000	0.80326	1,032.330	25.03	0.16	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	13,571.86000	13.57186	14,512.63000	14.51263	13,571.860	25.03	0.76	0.00	0	405.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	10,396.67000	10.39667	11,214.22000	11.21422	10,396.670	25.03	0.67	0.00	0	405.0		
R2044	On 06/05/2021	Bond Future			12.23270	75.83171		12.45884	74.52552		22.32	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			11.51842	80.97818		11.72752	79.62395		23.56	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	21.68	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	21.68	0.00	0.00	0	20,640.0	
R2048	On 06/08/2020	Bond Future	10.35	Call	15.60000	0.01560		5.57000	0.00557	15.600	21.68	0.01	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	10.85	Call	182.93000	0.18293		83.78000	0.08378	182.930	21.82	0.11	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	11.10	Call	474.60000	0.47460		248.58000	0.24858	474.600	22.25	0.23	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	11.80	Call	2,605.72000	2.60572		1,791.22000	1.79122	2,605.720	23.65	0.69	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	12.25	Call	4,794.71000	4.79471		3,676.16000	3.67616	4,794.710	24.61	0.88	0.00	0	814.0	
R2048	On 06/08/2020	Bond Future	12.75	Call	7,451.82000	7.45182		6,173.24000	6.17324	7,451.820	26.00	0.97	0.00	0	814.0	
R2048	On 05/11/2020	Bond Future			11.73104	77.40536		11.94918	76.03862		26.97	0.00	0.00	0	250.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	786.91000	0.78691		566.94000	0.56694	786.910	25.54	0.15	0.00	0	950.0	
R2048	On 05/11/2020	Bond Future	11.00	Call	2,350.70000	2.35070		1,904.28000	1.90428	2,350.700	25.54	0.35	0.00	0	950.0	
R2048	On 04/02/2021	Bond Future			11.95055	78.28128		12.17866	76.90012		25.19	0.00	0.00	0	0.0	
R2048	On 06/05/2021	Bond Future			12.16894	74.76997		12.40736	73.37331		22.78	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			3.51791	104.47420		3.44243	104.52209		0.30	0.00	50,565,512.80	484	22,492.0	
R208	On 05/11/2020	Bond Future			3.06855	102.16396		2.93950	102.21432		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			10.78546	68.35899		10.97354	67.32862		22.45	0.00	0.00	0	59,872.0	
R209	On 05/11/2020	Bond Future			10.98022	65.92641		11.17514	64.88661		26.38	0.00	0.00	0	2,500.0	
R209	On 04/02/2021	Bond Future			11.17553	66.67271		11.37771	65.62210		24.58	0.00	0.00	0	0.0	
R209	On 06/05/2021	Bond Future			11.37647	64.30063		11.58642	63.23823		22.32	0.00	0.00	0	460.0	

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	10.25	Call	2,564.46000		2.56446		2,145.50000	2.14550	2,564.460	21.25	0.35	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	11.25	Put	5,377.16000		5.37716		5,827.72000	5.82772	5,377.160	22.06	0.48	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	3,278.11000		3.27811		3,572.91000	3.57291	3,278.110	23.32	0.33	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			181.79596		181.79596		181.88184	181.88184			0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			181.04604		181.04604		181.13624	181.13624			0.00	0.00	0	644.0
R210	On 04/02/2021	Bond Future			183.13798		183.13798		183.23152	183.23152			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			182.58274		182.58274		182.67844	182.67844			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			165.53332		165.53332		165.63919	165.63919			0.00	0.00	0	7,008.0
R212	On 05/11/2020	Bond Future			167.28598		167.28598		167.39610	167.39610			0.00	0.00	0	1,526.0
R212	On 04/02/2021	Bond Future			166.92417		166.92417		167.03762	167.03762			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			168.88795		168.88795		169.00363	169.00363			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			9.70555		85.51171		9.83323	84.78436		16.53	0.00	0.00	0	16,139.0
R213	On 05/11/2020	Bond Future			9.90277		82.86782		10.03528	82.13459		19.30	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			10.10465		83.80542		10.24254	83.06491		18.04	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.30715		81.24040		10.45067	80.49183		16.23	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			11.07978		66.07987		11.27788	64.98690		23.99	0.00	0.00	0	20,627.0
R214	On 05/11/2020	Bond Future			11.27198		63.48703		11.47757	62.38397		28.24	0.00	6,348,703.00	100	3,100.0
R214	On 04/02/2021	Bond Future			11.46879		64.20537		11.68257	63.09068		26.26	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.66386		61.66671		11.88605	60.53954		23.91	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
<b>Total for Derivatives :</b>														<b>1,874,605,140.20</b>	<b>18,902</b>	<b>1 344 789.0</b>

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
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**Grand Total:** 1,874,605,140.20 18,902 1 344 789.1