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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/04/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	93.02000	93.02000		93.36000	93.36000			0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future	643.92000	643.92000		632.89700	632.89700			0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future	653.70200	653.70200		642.65100	642.65100			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	663.77700	663.77700		652.77200	652.77200			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	673.72500	673.72500		663.04500	663.04500			0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future	712.66600	712.66600		696.11100	696.11100			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	723.49300	723.49300		706.83900	706.83900			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	734.64300	734.64300		717.97100	717.97100			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	745.65300	745.65300		729.27000	729.27000			0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future	642.10600	642.10600		628.10000	628.10000			0.00	0.00	0	208.0
ALBI	On 06/08/2020	Index Future	651.86000	651.86000		637.78000	637.78000			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	661.90700	661.90700		647.82400	647.82400			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/02/2021	Index Future		671.82600	671.82600		658.01900	658.01900			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 07/05/2020	Bond Future		12.71945	68.03997		13.08103	66.35913			0.00	0.00	0	350.0
ES33	On 06/08/2020	Bond Future		12.95225	69.08445		13.32630	67.39322			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future		13.19120	66.35225		13.57653	64.65736			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		13.45689	67.34571		13.84829	65.67454			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 07/05/2020	Bond Future		12.91744	68.37672		13.26440	66.60673			0.00	0.00	0	4,919.0
ES42	On 06/08/2020	Bond Future		13.13822	69.42651		13.49802	67.64490			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future		13.36617	66.22355		13.73819	64.43740			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		13.61113	67.21445		13.99020	65.45095			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 07/05/2020	GOVI		634.27400	634.27400		620.45900	620.45900			0.00	6,342,740.00	1	1,180.0
GOVI	On 06/08/2020	GOVI		643.91000	643.91000		630.02000	630.02000			0.00	0.00	0	1.0
GOVI	On 05/11/2020	GOVI		653.83400	653.83400		639.94300	639.94300			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		663.63200	663.63200		650.01400	650.01400			0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future		133.77278	133.77278		133.45615	133.45615			0.00	0.00	0	2,087.0
I2025	On 06/08/2020	Bond Future		134.35144	134.35144		134.06077	134.06077			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future		136.43164	136.43164		136.18171	136.18171			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		136.97729	136.97729		136.82518	136.82518			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 07/05/2020	Bond Future		95.75871	95.75871		95.74421	95.74421			0.00	0.00	0	2,571.0
I2029	On 06/08/2020	Bond Future		97.25265	97.25265		97.26004	97.26004			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future		97.61462	97.61462		97.65474	97.65474			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		99.10015	99.10015		99.21399	99.21399			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 07/05/2020	Bond Future			94.00059	94.00059		93.52438	93.52438			0.00	0.00	0	7,089.0
I2033	On 06/08/2020	Bond Future			95.46703	95.46703		95.00517	95.00517			0.00	0.00	0	0.0
I2033	On 05/11/2020	Bond Future			95.72410	95.72410		95.28679	95.28679			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			97.18085	97.18085		96.80819	96.80819			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 07/05/2020	Bond Future			110.47773	110.47773		109.10168	109.10168			0.00	0.00	0	11,962.0
I2038	On 06/08/2020	Bond Future			110.50456	110.50456		109.13222	109.13222			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future			112.21548	112.21548		110.85875	110.85875			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			112.20106	112.20106		110.90657	110.90657			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 07/05/2020	Bond Future			98.81356	98.81356		94.30447	94.30447			0.00	0.00	0	15,286.0
I2046	On 06/08/2020	Bond Future			100.35531	100.35531		95.79755	95.79755			0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future			100.11179	100.11179		95.51564	95.51564			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			101.63503	101.63503		97.04064	97.04064			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 07/05/2020	Bond Future			101.08184	101.08184		100.49991	100.49991			0.00	0.00	0	15,776.0
I2050	On 06/08/2020	Bond Future			100.77719	100.77719		100.20942	100.20942			0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future			102.33756	102.33756		101.79485	101.79485			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			101.97333	101.97333		101.49799	101.49799			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 07/05/2020	Index Future			250.66000	250.66000		249.00500	249.00500			0.00	0.00	0	614.0
IGOV	On 06/08/2020	Index Future			254.53000	254.53000		252.90300	252.90300			0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future			258.51400	258.51400		256.94700	256.94700			0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future			262.44800	262.44800		261.05000	261.05000			0.00	0.00	0	0.0
R186	On 07/05/2020	Bond Future			10.03507	106.28788		10.43278	104.39488		7.68	0.00	86,837,197.96	817	86,447.0
R186	On 07/05/2020	Bond Future	7.90	Put	10,986.57000	10.98657	12,879.57000	12.87957	10,986.570	7.57	1.00	0.00	0	2,500.0	
R186	On 07/05/2020	Bond Future	8.50	Put	7,752.78000	7.75278	9,645.42000	9.64542	7,752.780	7.57	1.00	0.00	0	23,160.0	
R186	On 06/08/2020	Bond Future			10.24746	102.62415		10.66289	100.72572		8.18	0.00	0.00	0	4,210.0
R186	On 05/11/2020	Bond Future			10.46874	104.18894		10.90053	102.29569		7.98	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.84	Call	66.82000	0.06682	28.73000	0.02873	66.820	7.76	0.03	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.34	Call	165.91000	0.16591	78.04000	0.07804	165.910	7.76	0.06	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	6,214.99000	6.21499	7,810.41000	7.81041	6,214.990	7.76	0.80	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			10.72470	100.45553		11.16465	98.60957		7.91	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

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
R197	On 07/05/2020	Bond Future			309.21237	309.21237	309.23377	309.23377				0.00	15,151,406.13	49	2,556.0
R197	On 06/08/2020	Bond Future			306.24340	306.24340	306.33574	306.33574				0.00	0.00	0	0.0
R197	On 05/11/2020	Bond Future			310.98505	310.98505	311.18218	311.18218				0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			307.72280	307.72280	308.15309	308.15309				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 07/05/2020	Bond Future			214.35188	214.35188	213.20188	213.20188				0.00	4,072,685.72	19	7,963.0
R202	On 06/08/2020	Bond Future			213.55669	213.55669	212.43776	212.43776				0.00	0.00	0	0.0
R202	On 05/11/2020	Bond Future			216.86330	216.86330	215.79857	215.79857				0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			215.91739	215.91739	214.99630	214.99630				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 07/05/2020	Bond Future			7.08065	103.20730	7.40414	102.39349			3.36	0.00	20,641,460.00	200	57,324.0
R2023	On 06/08/2020	Bond Future			7.17422	104.79166	7.52276	103.98914			3.25	0.00	10,479,166.00	100	100.0
R2023	On 05/11/2020	Bond Future			7.28775	102.46783	7.66105	101.68733			3.17	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			7.46072	104.00277	7.84340	103.28725			2.90	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 07/05/2020	Bond Future			11.00054	84.57172	11.37586	82.66295			11.09	0.00	32,982,970.80	390	102,849.0
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.79	0.00	0.00	0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	8.85	Put	12,183.45000	12.18345	14,092.22000	14.09222	12,183.450	10.79	1.00	0.00	0.00	0	5,820.0
R2030	On 07/05/2020	Bond Future	8.85	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.79	0.00	0.00	0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	8.90	Put	11,874.13000	11.87413	13,782.89000	13.78289	11,874.130	10.79	1.00	0.00	0.00	0	5,820.0
R2030	On 06/08/2020	Bond Future			11.20070	81.86198	11.58925	79.94301			11.82	0.00	0.00	0	2,200.0
R2030	On 06/08/2020	Bond Future	8.36	Call	5.93000	0.00593	1.79000	0.00179	5.930	11.46	0.00	0.00	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	9.20000	0.00920	2.88000	0.00288	9.200	11.46	0.01	0.00	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	26.28000	0.02628	9.11000	0.00911	26.280	11.46	0.01	0.00	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	43.73000	0.04373	15.96000	0.01596	43.730	11.46	0.02	0.00	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Call	64.02000	0.06402	24.34000	0.02434	64.020	11.46	0.03	0.00	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	9.42	Put	9,733.51000	9.73351	11,587.81000	11.58781	9,733.510	11.46	0.95	0.00	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.75	Call	222.20000	0.22220	97.54000	0.09754	222.200	11.46	0.09	0.00	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	10.00	Call	362.82000	0.36282	169.52000	0.16952	362.820	11.46	0.14	0.00	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.70	Call	1,140.64000	1.14064	627.26000	0.62726	1,140.640	11.46	0.33	0.00	0.00	0	470.0
R2030	On 05/11/2020	Bond Future			11.39643	83.11026	11.79631	81.18921			11.63	0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future	8.10	Call	24.70000	0.02470	10.70000	0.01070	24.700	11.19	0.01	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	40.89000	0.04089	18.41000	0.01841	40.890	11.19	0.02	0.00	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	42.58000	0.04258	19.24000	0.01924	42.580	11.19	0.02	0.00	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	59.72000	0.05972	27.73000	0.02773	59.720	11.19	0.02	0.00	0.00	0	15,947.0
R2030	On 05/11/2020	Bond Future	8.73	Call	87.35000	0.08735	41.85000	0.04185	87.350	11.19	0.03	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	108.74000	0.10874	53.09000	0.05309	108.740	11.19	0.04	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	110.71000	0.11071	54.13000	0.05413	110.710	11.19	0.04	0.00	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	149.19000	0.14919	74.88000	0.07488	149.190	11.19	0.05	0.00	0.00	0	15,947.0

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R2030	On 05/11/2020	Bond Future	9.04	Call	151.77000	0.15177		76.29000	0.07629	151.770	11.19	0.05	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	208.41000	0.20841		107.81000	0.10781	208.410	11.19	0.07	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	9,754.74000	9.75474		11,505.95000	11.50595	9,754.740	11.19	0.89	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	8,517.93000	8.51793		10,207.71000	10.20771	8,517.930	11.19	0.85	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	7,583.46000	7.58346		9,214.21000	9.21421	7,583.460	11.19	0.81	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	6,240.85000	6.24085		7,762.46000	7.76246	6,240.850	11.19	0.75	0.00	0	15,947.0
R2030	On 05/11/2020	Bond Future	10.47	Put	5,836.93000	5.83693		7,318.91000	7.31891	5,836.930	11.19	0.73	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			11.61906	80.34910		12.02435	78.46032		11.65	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	75.33000	0.07533		38.73000	0.03873	75.330	10.89	0.03	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	76.59000	0.07659		39.43000	0.03943	76.590	10.89	0.03	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	165.25000	0.16525		90.16000	0.09016	165.250	10.89	0.05	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	240.39000	0.24039		135.14000	0.13514	240.390	10.89	0.07	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	8,015.13000	8.01513		9,570.15000	9.57015	8,015.130	10.89	0.79	0.00	0	1,800.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 07/05/2020	Bond Future			11.41322	80.62090		11.78784	78.60653		12.32	0.00	0.00	0	79,037.0
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.78	0.00	0.00	0	3,000.0
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.78	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.78	0.00	0.00	0	3,000.0
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.78	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.78	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.50	Call	0.03000	0.00003		0.00000	0.00000	0.030	11.78	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.54	Put	11,253.76000	11.25376		13,268.09000	13.26809	11,253.760	11.78	1.00	0.00	0	3,000.0
R2032	On 06/08/2020	Bond Future			11.60705	81.85853		11.99413	79.83151		12.48	0.00	0.00	0	300.0
R2032	On 06/08/2020	Bond Future	8.79	Call	4.77000	0.00477		1.37000	0.00137	4.770	11.89	0.00	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	23.37000	0.02337		7.80000	0.00780	23.370	11.89	0.01	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	9,948.83000	9.94883		11,903.38000	11.90338	9,948.830	11.89	0.95	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			11.80473	78.95297		12.20305	76.92149		13.04	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	57.47000	0.05747		26.32000	0.02632	57.470	12.41	0.02	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	80.43000	0.08043		37.88000	0.03788	80.430	12.41	0.03	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	148.21000	0.14821		73.57000	0.07357	148.210	12.41	0.05	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	198.89000	0.19889		101.39000	0.10139	198.890	12.41	0.06	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	5,749.13000	5.74913		7,268.98000	7.26898	5,749.130	12.41	0.70	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	5,386.32000	5.38632		6,864.04000	6.86404	5,386.320	12.41	0.68	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			12.02312	80.13509		12.42702	78.13160		12.50	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	80.85000	0.08085		41.81000	0.04181	80.850	11.71	0.03	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	180.02000	0.18002		98.84000	0.09884	180.020	11.71	0.05	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	7,647.57000	7.64757		9,222.18000	9.22218	7,647.570	11.71	0.75	0.00	0	800.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 07/05/2020	Bond Future			11.67117	82.25738		12.03018	80.17121		12.90	0.00	40,799,660.48	496	132,022.0
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0	5,000.0
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0	3,530.0

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
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	9.75	Call	0.01000	0.00001		0.00000	0.00000	0.010	12.03	0.00	0.00	0	5,000.0
R2035	On 07/05/2020	Bond Future	9.78	Call	0.01000	0.00001		0.00000	0.00000	0.010	12.03	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	9.85	Call	0.03000	0.00003		0.00000	0.00000	0.030	12.03	0.00	0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	10.57	Put	6,955.39000	6.95539	9,033.20000	9.03320	6,955.390		12.03	0.99	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	10.75	Put	5,778.74000	5.77874	7,840.71000	7.84071	5,778.740		12.03	0.97	0.00	0	5,000.0
R2035	On 06/08/2020	Bond Future			11.85793	83.52017	12.22869	81.42057			13.00	0.00	0.00	0	410.0
R2035	On 06/08/2020	Bond Future	8.75	Call	0.80000	0.00080	0.19000	0.00019	0.800		12.01	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	2.22000	0.00222	0.59000	0.00059	2.220		12.01	0.00	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	3.15000	0.00315	0.86000	0.00086	3.150		12.01	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	23.75000	0.02375	7.86000	0.00786	23.750		12.01	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	9,002.19000	9.00219	10,986.02000	10.98602	9,002.190		12.01	0.92	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			12.05004	80.30280	12.43134	78.19769			13.58	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			12.26555	81.50530	12.65247	79.42792			13.06	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	13,502.25000	13.50225	15,410.77000	15.41077	13,502.250		12.25	0.90	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	7,920.50000	7.92050	9,531.53000	9.53153	7,920.500		12.25	0.74	0.00	0	650.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 07/05/2020	Bond Future			11.75682	78.75201	12.10085	76.76724			13.45	0.00	16,852,930.14	214	85,735.0
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000	0.00000	0.00000	0.000		12.61	0.00	0.00	0	7,500.0
R2037	On 07/05/2020	Bond Future	10.00	Call	0.06000	0.00006	0.00000	0.00000	0.060		12.61	0.00	0.00	0	7,500.0
R2037	On 06/08/2020	Bond Future			11.94416	75.70248	12.29954	73.70495			14.36	0.00	0.00	0	300.0
R2037	On 05/11/2020	Bond Future			12.12496	76.85685	12.48997	74.85396			14.21	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			12.32719	73.75155	12.69713	71.77502			14.50	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	189.81000	0.18981	108.90000	0.10890	189.810		13.60	0.05	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	12,664.95000	12.66495	14,443.76000	14.44376	12,664.950		13.60	0.88	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	613.04000	0.61304	384.69000	0.38469	613.040		13.60	0.14	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	9,753.07000	9.75307	11,397.31000	11.39731	9,753.070		13.60	0.80	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	5,019.46000	5.01946	6,249.14000	6.24914	5,019.460		13.60	0.58	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	2,782.29000	2.78229	2,003.40000	2.00340	2,782.290		13.60	0.44	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,394.53000	1.39453	1,887.65000	1.88765	1,394.530		15.57	0.22	0.00	0	300.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 07/05/2020	Bond Future			11.78542	81.32656	12.11914	79.28067			13.72	0.00	6,668,777.92	82	68,792.0
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		12.61	0.00	0.00	0	2,640.0
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		12.61	0.00	0.00	0	7,500.0
R2040	On 07/05/2020	Bond Future	10.00	Call	0.02000	0.00002	0.00000	0.00000	0.020		12.61	0.00	0.00	0	2,640.0
R2040	On 07/05/2020	Bond Future	10.15	Call	0.10000	0.00010	0.01000	0.00001	0.100		12.61	0.00	0.00	0	7,500.0
R2040	On 07/05/2020	Bond Future	11.10	Call	90.99000	0.09099	16.73000	0.01673	90.990		12.61	0.07	0.00	0	450.0
R2040	On 07/05/2020	Bond Future	11.80	Call	1,218.59000	1.21859	448.72000	0.44872	1,218.590		12.61	0.52	0.00	0	450.0
R2040	On 07/05/2020	Bond Future	12.20	Call	2,874.21000	2.87421	1,474.13000	1.47413	2,874.210		13.25	0.80	0.00	0	325.0
R2040	On 07/05/2020	Bond Future	12.70	Call	5,460.14000	5.46014	3,595.02000	3.59502	5,460.140		14.06	0.96	0.00	0	325.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2020	Bond Future			11.96811	78.06601		12.31297	76.00705		14.63	0.00	0.00	0	600.0
R2040	On 06/08/2020	Bond Future	9.57	Call	9.20000	0.00920		2.94000	0.00294	9.200	13.25	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	48.69000	0.04869		18.24000	0.01824	48.690	13.25	0.02	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	8,094.81000	8.09481	9,982.13000	9.98213	8,094.810	13.25	0.89	0.00	0	800.0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	7,713.86000	7.71386	9,579.80000	9.57980	7,713.860	13.25	0.87	0.00	0	12,538.0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	5,346.53000	5.34653	7,015.86000	7.01586	5,346.530	13.25	0.76	0.00	0	517.0	517.0
R2040	On 05/11/2020	Bond Future			12.14411	79.25640		12.49844	77.19195		14.30	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	54.91000	0.05491	25.94000	0.02594	54.910	13.22	0.02	0.00	0	2,000.0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	92.16000	0.09216	45.34000	0.04534	92.160	13.22	0.03	0.00	0	2,000.0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	161.49000	0.16149	83.20000	0.08320	161.490	13.22	0.05	0.00	0	2,000.0	2,000.0
R2040	On 05/11/2020	Bond Future	10.23	Call	250.76000	0.25076	134.20000	0.13420	250.760	13.22	0.07	0.00	0	2,000.0	2,000.0
R2040	On 05/11/2020	Bond Future	11.50	Put	5,647.69000	5.64769	7,128.97000	7.12897	5,647.690	13.22	0.67	0.00	0	2,000.0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	4,780.90000	4.78090	6,151.02000	6.15102	4,780.900	13.22	0.61	0.00	0	2,000.0	2,000.0
R2040	On 04/02/2021	Bond Future			12.34081	75.93663		12.70009	73.89937		14.59	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	125.91000	0.12591	70.27000	0.07027	125.910	13.70	0.04	0.00	0	500.0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	144.85000	0.14485	81.62000	0.08162	144.850	13.70	0.04	0.00	0	800.0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	324.87000	0.32487	194.01000	0.19401	324.870	13.70	0.08	0.00	0	800.0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	416.81000	0.41681	253.68000	0.25368	416.810	13.70	0.10	0.00	0	500.0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	6,685.49000	6.68549	8,117.52000	8.11752	6,685.490	13.70	0.66	0.00	0	500.0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	5,945.46000	5.94546	7,299.75000	7.29975	5,945.460	13.70	0.62	0.00	0	800.0	800.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 07/05/2020	Bond Future			11.80869	78.22282		12.14724	76.15842		14.16	0.00	35,434,937.46	453	83,252.0
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.07	0.00	0.00	0	556.0	556.0
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.07	0.00	0.00	0	100.0	100.0
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.07	0.00	0.00	0	129.0	129.0
R2044	On 07/05/2020	Bond Future	9.91	Call	0.01000	0.00001	0.00000	0.00000	0.010	13.07	0.00	0.00	0	556.0	556.0
R2044	On 07/05/2020	Bond Future	9.97	Call	0.01000	0.00001	0.00000	0.00000	0.010	13.07	0.00	0.00	0	129.0	129.0
R2044	On 07/05/2020	Bond Future	9.98	Call	0.01000	0.00001	0.00000	0.00000	0.010	13.07	0.00	0.00	0	100.0	100.0
R2044	On 07/05/2020	Bond Future	10.81	Put	6,727.94000	6.72794	8,779.18000	8.77918	6,727.940	13.07	0.99	0.00	0	129.0	129.0
R2044	On 07/05/2020	Bond Future	11.02	Put	5,270.87000	5.27087	7,291.34000	7.29134	5,270.870	13.07	0.96	0.00	0	556.0	556.0
R2044	On 07/05/2020	Bond Future	11.09	Put	4,806.52000	4.80652	6,808.20000	6.80820	4,806.520	13.07	0.94	0.00	0	100.0	100.0
R2044	On 06/08/2020	Bond Future			11.98555	75.03994		12.33570	72.96134		15.11	0.00	0.00	0	3,339.0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.74000	0.00074	0.19000	0.00019	0.740	13.75	0.00	0.00	0	140.0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	3.42000	0.00342	0.99000	0.00099	3.420	13.75	0.00	0.00	0	602.0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	10.97000	0.01097	3.51000	0.00351	10.970	13.75	0.01	0.00	0	140.0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	33.05000	0.03305	11.74000	0.01174	33.050	13.75	0.02	0.00	0	602.0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	7,346.93000	7.34693	9,208.19000	9.20819	7,346.930	13.75	0.86	0.00	0	140.0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	6,386.18000	6.38618	8,175.15000	8.17515	6,386.180	13.75	0.82	0.00	0	602.0	602.0
R2044	On 05/11/2020	Bond Future			12.15573	76.18417		12.51583	74.09878		14.79	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	9.09000	0.00909	3.73000	0.00373	9.090	13.71	0.00	0.00	0	1,815.0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	29.18000	0.02918	12.99000	0.01299	29.180	13.71	0.01	0.00	0	568.0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	33.19000	0.03319	14.92000	0.01492	33.190	13.71	0.01	0.00	0	525.0	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	82.70000	0.08270		39.89000	0.03989	82.700	13.71	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	141.99000	0.14199		71.60000	0.07160	141.990	13.71	0.05	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	157.34000	0.15734		80.04000	0.08004	157.340	13.71	0.05	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	163.85000	0.16385		83.65000	0.08365	163.850	13.71	0.05	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	7,961.33000	7.96133	9,679.78000	9.67978	7,961.330	13.71	0.79	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	7,352.32000	7.35232	9,021.81000	9.02181	7,352.320	13.71	0.76	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	6,268.68000	6.26868	7,835.58000	7.83558	6,268.680	13.71	0.71	0.00	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	6,026.15000	6.02615	7,566.98000	7.56698	6,026.150	13.71	0.69	0.00	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.34575	72.94355	12.71155	70.88275			15.09	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	155.08000	0.15508	86.76000	0.08676	155.080	14.16	0.04	0.00	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	14,221.18000	14.22118	16,113.09000	16.11309	14,221.180	14.16	0.90	0.00	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,580.38000	10.58038	12,322.91000	12.32291	10,580.380	14.16	0.82	0.00	0.00	0	405.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 07/05/2020	Bond Future			11.74990	77.25680	12.09277	75.13337			14.44	0.00	0.00	0	98,621.0
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.28	0.00	0.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.20	Put	11,146.26000	11.14626	13,269.54000	13.26954	11,146.260	13.28	1.00	0.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.70	Put	7,256.18000	7.25618	9,371.06000	9.37106	7,256.180	13.28	0.99	0.00	0.00	0	300.0
R2048	On 06/08/2020	Bond Future			11.91550	78.44277	12.27000	76.30421			14.50	0.00	0.00	0	400.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.60000	0.00060	0.14000	0.00014	0.600	13.13	0.00	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	1.96000	0.00196	0.52000	0.00052	1.960	13.13	0.00	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	107.05000	0.10705	41.80000	0.04180	107.050	13.13	0.05	0.00	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	379.12000	0.37912	173.08000	0.17308	379.120	13.13	0.13	0.00	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	641.20000	0.64120	314.72000	0.31472	641.200	13.13	0.20	0.00	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	2,041.96000	2.04196	1,202.75000	1.20275	2,041.960	13.18	0.47	0.00	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	3,595.40000	3.59540	2,371.54000	2.37154	3,595.400	13.80	0.64	0.00	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	5,669.28000	5.66928	4,098.24000	4.09824	5,669.280	14.50	0.79	0.00	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			12.08480	75.21123	12.44993	73.06488			15.04	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			12.27385	76.33746	12.64553	74.21436			14.41	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208	On 07/05/2020	Bond Future			4.86141	102.38468	4.83703	102.40586			0.62	0.00	0.00	0	29,633.0
R208	On 06/08/2020	Bond Future			4.33795	103.95641	4.26592	104.00171			0.41	0.00	0.00	0	0.0
R208	On 05/11/2020	Bond Future			3.12237	102.14298	2.91570	102.22362			0.16	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 07/05/2020	Bond Future			11.63105	62.11610	11.98884	60.36301			15.76	0.00	0.00	0	65,507.0
R209	On 06/08/2020	Bond Future			11.80017	63.06964	12.16868	61.30370			15.97	0.00	157,674,100.00	2,500	9,200.0
R209	On 05/11/2020	Bond Future			11.97105	60.88457	12.34920	59.11199			16.48	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
R209	On 04/02/2021	Bond Future	12.15777	61.79615		12.54080	60.04190		15.63	0.00	0.00	0	0.0
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 07/05/2020	Bond Future	173.55102	173.55102		173.51658	173.51658			0.00	0.00	0	1,419.0
R210	On 06/08/2020	Bond Future	176.25855	176.25855		176.26382	176.26382			0.00	0.00	0	0.0
R210	On 05/11/2020	Bond Future	176.26313	176.26313		176.32746	176.32746			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future	178.94537	178.94537		179.14273	179.14273			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 07/05/2020	Bond Future	165.00227	165.00227		165.02011	165.02011			0.00	0.00	0	6,719.0
R212	On 06/08/2020	Bond Future	165.27828	165.27828		165.33457	165.33457			0.00	0.00	0	0.0
R212	On 05/11/2020	Bond Future	167.83735	167.83735		167.95030	167.95030			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future	168.05917	168.05917		168.29931	168.29931			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 07/05/2020	Bond Future	11.23594	75.25437		11.61004	73.40541		12.60	0.00	7,826,454.48	104	16,776.0
R213	On 06/08/2020	Bond Future	11.42174	76.40959		11.80791	74.54933		12.77	0.00	0.00	0	300.0
R213	On 05/11/2020	Bond Future	11.61460	74.03258		12.01159	72.16834		13.16	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future	11.83256	75.14136		12.23493	73.30377		12.51	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 07/05/2020	Bond Future	11.69846	61.01652		12.04072	59.30388		16.22	0.00	3,416,925.12	56	21,613.0
R214	On 07/05/2020	Bond Future	9.31 Call	0.00000	0.00000	0.00000	0.00000	0.000	16.00	0.00	0.00	0	1,250.0
R214	On 07/05/2020	Bond Future	9.91 Call	0.22000	0.00022	0.02000	0.00002	0.220	16.00	0.00	0.00	0	1,250.0
R214	On 07/05/2020	Bond Future	10.66 Put	5,766.11000	5.76611	7,456.29000	7.45629	5,766.110	16.00	0.97	0.00	0	1,250.0
R214	On 06/08/2020	Bond Future	11.85885	61.95318		12.21166	60.22802		16.41	0.00	185,859,540.00	3,000	4,000.0
R214	On 05/11/2020	Bond Future	12.02266	59.60876		12.38496	57.87693		17.00	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	12.20505	60.50138		12.57269	58.78747		16.10	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 :											631,040,952.21	8,481	1 459 845.0

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
Grand Total:											631,040,952.21	8,481	1 459 845.1