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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	92.18000	92.18000		92.04000	92.04000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	661.90700	661.90700		664.56200	664.56200			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	670.07200	670.07200		672.76500	672.76500			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	678.57300	678.57300		681.30200	681.30200			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	687.29700	687.29700		690.06200	690.06200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	729.65800	729.65800		736.51300	736.51300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	738.65900	738.65900		745.60400	745.60400			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	748.03100	748.03100		755.06600	755.06600			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	757.64800	757.64800		764.77400	764.77400			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	655.94700	655.94700		661.24500	661.24500			0.00	0.00	0	209.00
ALBI	On 06/08/2020	Index Future	664.03900	664.03900		669.40700	669.40700			0.00	79,684,680.00	12	12.00
ALBI	On 05/11/2020	Index Future	672.46400	672.46400		677.90100	677.90100			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	681.10900	681.10900		686.61700	686.61700			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	12.47843	69.19601	69.19601		12.35559	69.79650			0.00	24,218,603.50	350	0.00
ES33	On 06/08/2020	Bond Future	12.74307	70.05885	70.05885		12.61448	70.66832			0.00	24,520,597.50	350	350.00
ES33	On 05/11/2020	Bond Future	13.01279	67.15953	67.15953		12.87846	67.77703			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.30239	68.02339	68.02339		13.16184	68.64897			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	12.66938	69.69348	69.69348		12.55099	70.33762			0.00	342,822,228.12	4,919	0.00
ES42	On 06/08/2020	Bond Future	12.91742	70.56247	70.56247		12.79323	71.21622			0.00	347,096,789.93	4,919	4,919.00
ES42	On 05/11/2020	Bond Future	13.17235	67.18901	67.18901		13.04218	67.85134			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.43708	68.05340	68.05340		13.30065	68.72437			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	648.05700	648.05700	648.05700		653.34200	653.34200			0.00	0.00	0	1,179.00
GOVI	On 06/08/2020	GOVI	656.05100	656.05100	656.05100		661.40600	661.40600			0.00	0.00	0	1.00
GOVI	On 05/11/2020	GOVI	664.37500	664.37500	664.37500		669.79900	669.79900			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	672.91600	672.91600	672.91600		678.41100	678.41100			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	136.41044	136.41044	136.41044		136.38431	136.38431			0.00	76,799,077.72	563	1,524.00
I2025	On 06/08/2020	Bond Future	136.63779	136.63779	136.63779		136.61425	136.61425			0.00	76,517,162.40	560	560.00
I2025	On 05/11/2020	Bond Future	138.38612	138.38612	138.38612		138.36296	138.36296			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	138.66749	138.66749	138.66749		138.64433	138.64433			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	99.66238	99.66238	99.66238		96.68741	96.68741			0.00	5,979,742.80	60	2,511.00
I2029	On 06/08/2020	Bond Future	100.93004	100.93004	100.93004		97.91934	97.91934			0.00	5,954,872.36	59	59.00
I2029	On 05/11/2020	Bond Future	101.07890	101.07890	101.07890		98.03024	98.03024			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	102.40241	102.40241	102.40241		99.31390	99.31390			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	97.35576	97.35576	97.35576		97.60239	97.60239			0.00	15,284,854.32	157	7,065.00
I2033	On 06/08/2020	Bond Future	98.59410	98.59410	98.59410		98.84601	98.84601			0.00	15,282,085.50	155	155.00

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I2033	On 05/11/2020	Bond Future			98.63702		98.63702		98.89268	98.89268			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			99.92850		99.92850		100.18761	100.18761			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			115.49237		115.49237		112.46814	112.46814			0.00	393,944,474.07	3,411	11,153.00
I2038	On 06/08/2020	Bond Future			115.26510		115.26510		112.20491	112.20491			0.00	393,053,991.00	3,410	3,410.00
I2038	On 05/11/2020	Bond Future			116.74003		116.74003		113.64118	113.64118			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			116.54678		116.54678		113.40766	113.40766			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			104.72088		104.72088		100.99783	100.99783			0.00	33,196,518.96	317	14,969.00
I2046	On 06/08/2020	Bond Future			106.05293		106.05293		102.28466	102.28466			0.00	33,088,514.16	312	312.00
I2046	On 05/11/2020	Bond Future			105.61486		105.61486		101.79876	101.79876			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			106.99774		106.99774		103.13191	103.13191			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			106.32069		106.32069		104.29404	104.29404			0.00	608,579,629.56	5,724	13,811.00
I2050	On 06/08/2020	Bond Future			105.79425		105.79425		103.74394	103.74394			0.00	607,258,995.00	5,740	5,740.00
I2050	On 05/11/2020	Bond Future			107.14777		107.14777		105.07189	105.07189			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			106.63105		106.63105		104.52836	104.52836			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			258.47900		258.47900		255.30500	255.30500			0.00	121,485,130.00	47	567.00
IGOV	On 06/08/2020	Index Future			261.73200		261.73200		258.52000	258.52000			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			265.11600		265.11600		261.86300	261.86300			0.00	124,604,520.00	47	47.00
IGOV	On 04/02/2021	Index Future			268.58700		268.58700		265.29100	265.29100			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			9.42018		109.30619		9.33703	109.72310		7.75	0.00	145,595,845.08	1,332	87,576.00
R186	On 07/05/2020	Bond Future	7.90	Put	7,968.29000		7.96829		7,551.48000	7.55148	7,968.290	7.50	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	4,741.18000		4.74118		4,334.36000	4.33436	4,741.180	7.45	0.99	0.00	0	23,160.00
R186	On 07/05/2020	Bond Future	9.50	Call	1,062.42000		1.06242		1,297.24000	1.29724	1,062.420	7.94	0.58	0.00	0	1,120.00
R186	On 07/05/2020	Bond Future	10.00	Call	2,960.81000		2.96081		3,322.56000	3.32256	2,960.810	8.53	0.90	0.00	0	1,120.00
R186	On 06/08/2020	Bond Future			9.66137		105.38258		9.57294	105.80712		8.24	0.00	0.00	0	7,400.00
R186	On 05/11/2020	Bond Future			9.91058		106.70616		9.81689	107.13660		8.02	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	167.17000		0.16717		197.43000	0.19743	167.170	7.76	0.06	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	377.74000		0.37774		436.68000	0.43668	377.740	7.76	0.13	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	4,331.56000		4.33156		4,027.69000	4.02769	4,331.560	7.83	0.67	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			10.18274		102.79161		10.08331	103.22781		7.85	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 07/05/2020	Bond Future			312.00114		312.00114		311.97462	311.97462			0.00	0.00	0	2,556.00
R197	On 06/08/2020	Bond Future			308.19318		308.19318		308.17311	308.17311			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.13660		312.13660		312.11784	312.11784			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.24306		308.24306		308.22466	308.22466			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			219.91775		219.91775		214.18913	214.18913			0.00	93,904,879.25	427	7,963.00
R202	On 06/08/2020	Bond Future			218.58437		218.58437		212.78773	212.78773			0.00	93,554,110.36	428	428.00
R202	On 05/11/2020	Bond Future			221.38116		221.38116		215.51138	215.51138			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			220.04099		220.04099		214.09465	214.09465			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.41003		104.92056		6.31281	105.17191		3.08	0.00	44,276,476.32	422	57,746.00
R2023	On 06/08/2020	Bond Future			6.55862		106.22885		6.44978	106.48561		2.99	0.00	0.00	0	100.00
R2023	On 05/11/2020	Bond Future			6.72940		103.64970		6.60741	103.91025		2.99	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.94231		104.98266		6.80369	105.24676		2.79	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			10.62143		86.56173		10.48240	87.30758		11.28	0.00	117,550,829.34	1,358	104,823.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.72	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	10,193.45000		10.19345		9,447.63000	9,447.63	10,193.450	10.72	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.01000		0.00001		0.04000	0.00004	0.010	10.72	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	9,884.12000		9.88412		9,138.32000	9,138.32	9,884.120	10.72	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			10.85245		83.63467		10.70671	84.39173		11.97	0.00	1,505,424.06	18	5,718.00
R2030	On 06/08/2020	Bond Future	8.36	Call	11.66000		0.01166		18.17000	0.01817	11.660	11.37	0.01	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	17.93000		0.01793		27.45000	0.02745	17.930	11.37	0.01	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	49.87000		0.04987		73.00000	0.07300	49.870	11.37	0.03	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	81.61000		0.08161		116.78000	0.11678	81.610	11.37	0.04	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	117.74000		0.11774		165.55000	0.16555	117.740	11.37	0.05	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	8,047.20000		8.04720		7,362.43000	7,362.43	8,047.200	11.37	0.92	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	384.60000		0.38460		508.85000	0.50885	384.600	11.37	0.15	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	613.05000		0.61305		785.40000	0.78540	613.050	11.40	0.21	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	1,851.54000		1.85154		2,137.35000	2,137.35	1,851.540	11.93	0.46	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			11.07786		84.68537		10.92563	85.45241		11.64	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	37.99000		0.03799		48.57000	0.04857	37.990	11.07	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	62.36000		0.06236		79.02000	0.07902	62.360	11.07	0.02	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	64.91000		0.06491		82.18000	0.08218	64.910	11.07	0.03	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	90.42000		0.09042		113.74000	0.11374	90.420	11.07	0.03	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	131.11000		0.13111		163.65000	0.16365	131.110	11.07	0.05	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	162.33000		0.16233		201.67000	0.20167	162.330	11.07	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	165.20000		0.16520		205.15000	0.20515	165.200	11.07	0.06	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	220.78000		0.22078		272.34000	0.27234	220.780	11.07	0.07	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	224.49000		0.22449		276.80000	0.27680	224.490	11.07	0.07	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	305.27000		0.30527		373.56000	0.37356	305.270	11.07	0.10	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.61	Put	8,342.50000	8.34250	7,685.79000	7.68579	8,342.500	11.07	0.85	0.00	0	3,000.00		
R2030	On 05/11/2020	Bond Future	9.86	Put	7,163.60000	7.16360	6,542.30000	6.54230	7,163.600	11.07	0.80	0.00	0	14,160.00		
R2030	On 05/11/2020	Bond Future	10.06	Put	6,288.60000	6.28860	5,695.59000	5.69559	6,288.600	11.09	0.76	0.00	0	1,000.00		
R2030	On 05/11/2020	Bond Future	10.37	Put	5,078.79000	5.07879	4,510.88000	4.51088	5,078.790	11.23	0.68	0.00	0	15,947.00		
R2030	On 05/11/2020	Bond Future	10.47	Put	4,726.13000	4.72613	4,163.05000	4.16305	4,726.130	11.29	0.65	0.00	0	3,000.00		
R2030	On 04/02/2021	Bond Future			11.32256	81.76936	11.16320	82.54649		11.49	0.00	0.00	0	0.00		
R2030	On 04/02/2021	Bond Future	8.36	Call	105.85000	0.10585	124.03000	0.12403	105.850	10.79	0.03	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	8.37	Call	107.58000	0.10758	126.05000	0.12605	107.580	10.79	0.04	0.00	0	1,000.00		
R2030	On 04/02/2021	Bond Future	8.86	Call	228.19000	0.22819	266.13000	0.26613	228.190	10.79	0.07	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	9.12	Call	328.67000	0.32867	382.09000	0.38209	328.670	10.79	0.09	0.00	0	1,000.00		
R2030	On 04/02/2021	Bond Future	10.20	Put	6,872.71000	6.87271	6,263.56000	6.26356	6,872.710	10.79	0.74	0.00	0	1,800.00		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2032	On 07/05/2020	Bond Future			11.08407	82.45205	10.93979	83.27337		12.81	0.00	82,452,050.00	1,000	79,160.00		
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.99	0.00	0.00	0	3,000.00		
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.99	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000	0.01000	0.00001	0.000	11.99	0.00	0.00	0	3,000.00		
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000	0.01000	0.00001	0.000	11.99	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.30	Call	0.01000	0.00001	0.03000	0.00003	0.010	11.99	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.50	Call	0.05000	0.00005	0.24000	0.00024	0.050	11.99	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.54	Put	9,422.64000	9.42264	8,601.59000	8.60159	9,422.640	11.99	1.00	0.00	0	3,000.00		
R2032	On 06/08/2020	Bond Future			11.30732	83.48015	11.15655	84.31355		12.95	0.00	0.00	0	300.00		
R2032	On 06/08/2020	Bond Future	8.79	Call	9.58000	0.00958	15.09000	0.01509	9.580	11.98	0.01	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.29	Call	44.26000	0.04426	65.54000	0.06554	44.260	11.98	0.02	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.91	Put	8,417.30000	8.41730	7,663.38000	7.66338	8,417.300	11.98	0.92	0.00	0	800.00		
R2032	On 05/11/2020	Bond Future			11.53353	80.37996	11.37625	81.22428		13.32	0.00	0.00	0	0.00		
R2032	On 05/11/2020	Bond Future	8.94	Call	88.98000	0.08898	105.89000	0.10589	88.980	12.49	0.03	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.11	Call	122.93000	0.12293	146.15000	0.14615	122.930	12.49	0.04	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	9.44	Call	220.82000	0.22082	261.71000	0.26171	220.820	12.49	0.07	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.61	Call	292.47000	0.29247	345.85000	0.34585	292.470	12.49	0.09	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	10.99	Put	4,848.15000	4.84815	4,214.75000	4.21475	4,848.150	12.87	0.63	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	11.08	Put	4,538.85000	4.53885	3,921.55000	3.92155	4,538.850	12.95	0.60	0.00	0	1,000.00		
R2032	On 04/02/2021	Bond Future			11.77292	81.41383	11.60871	82.26919		12.50	0.00	0.00	0	0.00		
R2032	On 04/02/2021	Bond Future	8.79	Call	114.03000	0.11403	123.98000	0.12398	114.030	11.76	0.03	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	9.29	Call	247.13000	0.24713	272.03000	0.27203	247.130	11.76	0.07	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	10.82	Put	6,750.36000	6.75036	6,012.89000	6.01289	6,750.360	11.98	0.70	0.00	0	800.00		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2035	On 07/05/2020	Bond Future			11.44281	83.62828	11.30342	84.48239		13.63	0.00	83,962,793.12	1,004	134,953.00		
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.48	0.00	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.48	0.00	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000	0.01000	0.00001	0.000	12.48	0.00	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	9.75	Call	0.01000	0.00001	0.05000	0.00005	0.010	12.48	0.00	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.78	Call	0.01000	0.00001	0.07000	0.00007	0.010	12.48	0.00	0.00	0	3,530.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 07/05/2020	Bond Future	9.85	Call	0.03000	0.00003	0.15000	0.00015	0.030	12.48	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	5,592.42000	5.59242	4,764.16000	4.76416	5,592.420	12.53	0.98	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	4,438.07000	4.43807	3,642.86000	3.64286	4,438.070	12.75	0.95	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			11.66090	84.67108	11.51531	85.53767		13.75	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1.41000	0.00141	2.33000	0.00233	1.410	12.26	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	3.84000	0.00384	6.14000	0.00614	3.840	12.26	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	5.40000	0.00540	8.53000	0.00853	5.400	12.26	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	38.21000	0.03821	56.25000	0.05625	38.210	12.26	0.02	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	7,945.22000	7.94522	7,180.67000	7.18067	7,945.220	12.26	0.89	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.88288	81.25330	11.73112	82.13124		14.46	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			12.12193	82.29837	11.96343	83.18780		13.53	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	12,846.34000	12.84634	12,014.38000	12.01438	12,846.340	12.76	0.88	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	7,460.49000	7.46049	6,724.53000	6.72453	7,460.490	12.86	0.70	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			11.52787	80.11912	11.40363	80.87698		14.33	0.00	400,595.60	5	85,740.00
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000	0.01000	0.00001	0.000	13.13	0.00	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	0.07000	0.00007	0.26000	0.00026	0.070	13.13	0.00	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			11.74467	76.86126	11.61484	77.63036		15.24	0.00	0.00	0	1,071.00
R2037	On 05/11/2020	Bond Future			11.95361	77.82702	11.81846	78.60614		15.17	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			12.17806	74.57252	12.03707	75.36187		15.00	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	267.42000	0.26742	282.07000	0.28207	267.420	14.15	0.07	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	12,006.99000	12.00699	11,267.20000	11.26720	12,006.990	14.15	0.85	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	796.32000	0.79632	855.97000	0.85597	796.320	14.15	0.17	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	9,179.61000	9.17961	8,485.98000	8.48598	9,179.610	14.15	0.77	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,860.31000	4.86031	4,264.84000	4.26484	4,860.310	14.91	0.54	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	3,475.41000	3.47541	3,681.93000	3.68193	3,475.410	14.97	0.48	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,344.62000	1.34462	1,118.77000	1.11877	1,344.620	16.42	0.20	0.00	0	300.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			11.55139	82.81551	11.43199	83.59301		14.42	0.00	165,631.02	2	68,794.00
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.94	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000	0.02000	0.00002	0.000	12.94	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	0.02000	0.00002	0.10000	0.00010	0.020	12.94	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	0.12000	0.00012	0.48000	0.00048	0.120	12.94	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	11.10	Call	205.20000	0.20520	329.27000	0.32927	205.200	13.59	0.15	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	11.80	Call	2,157.24000	2.15724	2,719.47000	2.71947	2,157.240	15.01	0.71	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	12.20	Call	4,175.30000	4.17530	4,877.34000	4.87734	4,175.300	16.08	0.90	0.00	0	325.00
R2040	On 07/05/2020	Bond Future	12.70	Call	6,912.37000	6.91237	7,680.79000	7.68079	6,912.370	16.77	0.98	0.00	0	325.00
R2040	On 06/08/2020	Bond Future			11.76203	79.34092	11.63720	80.12996		15.31	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	12.83000	0.01283	20.74000	0.02074	12.830	13.18	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	68.21000	0.06821	101.01000	0.10101	68.210	13.18	0.03	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	6,945.85000	6.94585	6,292.66000	6.29266	6,945.850	13.26	0.85	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2020	Bond Future	10.85	Put	6,593.82000	6.59382	5,941.26000	5.94126	6,593.820	13.38	0.83	0.00	0	12,538.00		
R2040	On 06/08/2020	Bond Future	11.26	Put	4,529.81000	4.52981	3,912.48000	3.91248	4,529.810	14.38	0.68	0.00	0	517.00		
R2040	On 05/11/2020	Bond Future			11.96471	80.33781	11.83470	81.13721		15.52	0.00	0.00	0	0.00		
R2040	On 05/11/2020	Bond Future	9.50	Call	102.36000	0.10236	105.32000	0.10532	102.360	14.04	0.03	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	9.73	Call	162.86000	0.16286	169.96000	0.16996	162.860	14.04	0.05	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	10.00	Call	269.34000	0.26934	284.98000	0.28498	269.340	14.04	0.07	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	10.23	Call	399.60000	0.39960	426.82000	0.42682	399.600	14.04	0.10	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	11.50	Put	5,352.24000	5.35224	4,567.09000	4.56709	5,352.240	15.22	0.60	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	11.70	Put	4,618.12000	4.61812	3,885.37000	3.88537	4,618.120	15.46	0.55	0.00	0	2,000.00		
R2040	On 04/02/2021	Bond Future			12.18228	76.86533	12.04659	77.67520		15.32	0.00	0.00	0	0.00		
R2040	On 04/02/2021	Bond Future	9.49	Call	202.54000	0.20254	220.96000	0.22096	202.540	14.48	0.05	0.00	0	500.00		
R2040	On 04/02/2021	Bond Future	9.57	Call	229.94000	0.22994	251.12000	0.25112	229.940	14.48	0.06	0.00	0	800.00		
R2040	On 04/02/2021	Bond Future	10.07	Call	477.98000	0.47798	524.47000	0.52447	477.980	14.48	0.11	0.00	0	800.00		
R2040	On 04/02/2021	Bond Future	10.24	Call	599.12000	0.59912	657.93000	0.65793	599.120	14.48	0.13	0.00	0	500.00		
R2040	On 04/02/2021	Bond Future	11.57	Put	6,365.59000	6.36559	5,730.62000	5.73062	6,365.590	14.94	0.61	0.00	0	500.00		
R2040	On 04/02/2021	Bond Future	11.74	Put	5,711.23000	5.71123	5,102.67000	5.10267	5,711.230	15.09	0.57	0.00	0	800.00		
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2044	On 07/05/2020	Bond Future			11.57968	79.67708	11.46003	80.45622		15.03	0.00	79,677.08	1	73,468.00		
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.49	0.00	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.49	0.00	0.00	0	100.00		
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.49	0.00	0.00	0	129.00		
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000	0.02000	0.00002	0.000	13.49	0.00	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	9.97	Call	0.01000	0.00001	0.05000	0.00005	0.010	13.49	0.00	0.00	0	129.00		
R2044	On 07/05/2020	Bond Future	9.98	Call	0.01000	0.00001	0.06000	0.00006	0.010	13.49	0.00	0.00	0	100.00		
R2044	On 07/05/2020	Bond Future	10.81	Put	5,287.32000	5.28732	4,542.12000	4.54212	5,287.320	13.56	0.97	0.00	0	129.00		
R2044	On 07/05/2020	Bond Future	11.02	Put	3,878.88000	3.87888	3,180.46000	3.18046	3,878.880	13.94	0.91	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	11.09	Put	3,447.58000	3.44758	2,775.16000	2.77516	3,447.580	14.13	0.87	0.00	0	100.00		
R2044	On 06/08/2020	Bond Future			11.78327	76.28853	11.65814	77.07914		15.95	0.00	0.00	0	6,009.00		
R2044	On 06/08/2020	Bond Future	9.01	Call	1.03000	0.00103	1.88000	0.00188	1.030	13.73	0.00	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.36	Call	4.84000	0.00484	8.21000	0.00821	4.840	13.73	0.00	0.00	0	602.00		
R2044	On 06/08/2020	Bond Future	9.66	Call	15.62000	0.01562	25.00000	0.02500	15.620	13.73	0.01	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.98	Call	47.00000	0.04700	70.99000	0.07099	47.000	13.73	0.02	0.00	0	602.00		
R2044	On 06/08/2020	Bond Future	10.93	Put	6,291.04000	6.29104	5,631.64000	5.63164	6,291.040	14.10	0.81	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	11.09	Put	5,439.76000	5.43976	4,790.59000	4.79059	5,439.760	14.50	0.75	0.00	0	602.00		
R2044	On 05/11/2020	Bond Future			11.97894	77.24708	11.84857	78.04807		16.15	0.00	0.00	0	0.00		
R2044	On 05/11/2020	Bond Future	8.87	Call	20.85000	0.02085	20.06000	0.02006	20.850	14.61	0.01	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	9.29	Call	59.11000	0.05911	59.24000	0.05924	59.110	14.61	0.02	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	9.34	Call	66.32000	0.06632	66.74000	0.06674	66.320	14.61	0.02	0.00	0	525.00		
R2044	On 05/11/2020	Bond Future	9.72	Call	149.85000	0.14985	155.06000	0.15506	149.850	14.61	0.05	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	9.97	Call	242.75000	0.24275	254.86000	0.25486	242.750	14.61	0.07	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	10.02	Call	266.04000	0.26604	280.03000	0.28003	266.040	14.61	0.07	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	10.04	Call	275.85000	0.27585	290.64000	0.29064	275.850	14.61	0.08	0.00	0	525.00		
R2044	On 05/11/2020	Bond Future	11.06	Put	7,368.67000	7.36867	6,576.02000	6.57602	7,368.670	15.15	0.73	0.00	0	525.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 05/11/2020	Bond Future	11.17	Put	6,837.59000	6.83759	6,020.81000	6.02081	6,837.590	15.34	0.70	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,905.19000	5.90519	5,089.94000	5.08994	5,905.190	15.66	0.64	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	5,698.66000	5.69866	4,891.92000	4.89192	5,698.660	15.74	0.62	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.18883	73.86005	12.05271	74.67147		15.94	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	252.52000	0.25252	272.16000	0.27216	252.520	15.07	0.06	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	13,503.46000	13.50346	12,746.83000	12.74683	13,503.460	15.07	0.87	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,984.30000	9.98430	9,282.82000	9.28282	9,984.300	15.07	0.78	0.00	0	405.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			11.51641	78.76761	11.39635	79.56586		15.35	0.00	394,231,888.05	5,005	61,006.00
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.78	0.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	9,635.52000	9.63552	8,837.83000	8.83783	9,635.520	13.78	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	5,754.48000	5.75448	4,980.80000	4.98080	5,754.480	13.75	0.98	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			11.70781	79.74976	11.58232	80.55973		15.40	0.00	0.00	0	49,270.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.96000	0.00096	1.57000	0.00157	0.960	13.21	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	3.12000	0.00312	4.93000	0.00493	3.120	13.21	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	159.68000	0.15968	217.76000	0.21776	159.680	13.21	0.06	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	634.18000	0.63418	695.36000	0.69536	634.180	14.01	0.19	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,103.23000	1.10323	1,149.93000	1.14993	1,103.230	14.65	0.28	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,110.50000	3.11050	3,400.69000	3.40069	3,110.500	15.93	0.55	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	4,911.28000	4.91128	5,277.86000	5.27786	4,911.280	17.05	0.69	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	7,047.89000	7.04789	7,619.78000	7.61978	7,047.890	17.71	0.81	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.90154	76.33328	11.77064	77.15389		16.50	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			12.10930	77.31512	11.97249	78.14638		15.37	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			4.20326	102.95894	4.19969	102.96207		0.60	0.00	0.00	0	29,633.00
R208	On 06/08/2020	Bond Future			3.88355	104.24275	3.87496	104.24817		0.43	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			3.08527	102.15744	3.06978	102.16348		0.23	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			11.39273	63.32697	11.26793	63.97531		16.33	0.00	126,653.94	2	65,711.00
R209	On 06/08/2020	Bond Future			11.58916	64.11661	11.45928	64.77442		16.54	0.00	0.00	0	9,200.00
R209	On 05/11/2020	Bond Future			11.78650	61.77895	11.65158	62.44535		16.87	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.99336	62.57357	11.85312	63.24866		15.84	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			183.47000		183.47000		182.78773	182.78773			0.00	0.00	0	1,419.00
R210	On 06/08/2020	Bond Future			185.80372		185.80372		185.11670	185.11670			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			185.45971		185.45971		184.76492	184.76492			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			187.88808		187.88808		187.18451	187.18451			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			165.29128		165.29128		165.70818	165.70818			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.09643		165.09643		165.52222	165.52222			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			167.20893		167.20893		167.64103	167.64103			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.06627		167.06627		167.50433	167.50433			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			10.88230		77.06167		10.73780	77.81729		12.82	0.00	32,905,333.09	427	17,203.00
R213	On 06/08/2020	Bond Future			11.09745		78.02256		10.94657	78.78929		13.00	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			11.31814		75.46798		11.16090	76.24473		13.23	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			11.55671		76.43858		11.39254	77.22547		12.43	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			11.45518		62.28527		11.33506	62.92811		16.92	0.00	62,285.27	1	21,614.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000		0.00000		0.00000	0.00000	0.000	16.09	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.16000		0.00016		0.45000	0.00045	0.160	16.09	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	4,510.91000		4.51091		3,903.10000	3.90310	4,510.910	16.13	0.96	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			11.64097		63.06186		11.51584	63.71413		17.10	0.00	0.00	0	4,000.00
R214	On 05/11/2020	Bond Future			11.82876		60.57188		11.69869	61.23266		17.47	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			12.02944		61.35094		11.89400	62.02034		16.42	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>													<b>4,420,146,938.48</b>	<b>42,544</b>	<b>1 487 861.00</b>	
<b>Grand Total:</b>													<b>4,420,146,938.48</b>	<b>42,544</b>	<b>1 487 861.00</b>	