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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/04/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	91.70000	91.70000		91.73000	91.73000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	673.29400	673.29400		675.86200	675.86200			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	681.37700	681.37700		683.98200	683.98200			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	690.00900	690.00900		692.64900	692.64900			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	698.77000	698.77000		701.44400	701.44400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	732.73400	732.73400		742.19400	742.19400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	741.53100	741.53100		751.11200	751.11200			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	750.92400	750.92400		760.62900	760.62900			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	760.45900	760.45900		770.28800	770.28800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	657.56400	657.56400		665.86800	665.86800			0.00	0.00	0	209.00
ALBI	On 06/08/2020	Index Future	665.45800	665.45800		673.86800	673.86800			0.00	0.00	0	165.00
ALBI	On 05/11/2020	Index Future	673.88800	673.88800		682.40700	682.40700			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	682.44500	682.44500		691.07200	691.07200			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	12.48161	69.18057		12.27672	70.18614				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	12.75144	70.01946		12.53690	71.03994				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	13.02174	67.11869		12.79758	68.15289				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.31419	67.97127		13.07966	69.01882				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	12.75449	69.23673		12.51863	70.51549				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	13.01112	70.07634		12.76370	71.37327				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	13.27081	66.69549		13.01140	68.00963				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.54253	67.54287		13.27056	68.87396				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	649.66000	649.66000		657.86900	657.86900				0.00	1,591,667,000.00	245	446.00
GOVI	On 06/08/2020	GOVI	657.45900	657.45900		665.77400	665.77400				0.00	1,630,498,320.00	248	984.00
GOVI	On 05/11/2020	GOVI	665.78800	665.78800		674.21000	674.21000				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	674.24100	674.24100		682.77100	682.77100				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	134.96246	134.96246		135.52322	135.52322				0.00	0.00	0	1,865.00
I2025	On 06/08/2020	Bond Future	135.12530	135.12530		135.69812	135.69812				0.00	0.00	0	1,411.00
I2025	On 05/11/2020	Bond Future	136.85180	136.85180		137.43375	137.43375				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	137.09135	137.09135		137.68120	137.68120				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	98.71501	98.71501		98.68507	98.68507				0.00	0.00	0	1,509.00
I2029	On 06/08/2020	Bond Future	99.93683	99.93683		99.91022	99.91022				0.00	0.00	0	1,061.00
I2029	On 05/11/2020	Bond Future	100.07124	100.07124		100.04553	100.04553				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	101.36554	101.36554		101.33984	101.33984				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	97.13792	97.13792		98.17874	98.17874				0.00	0.00	0	3,611.00
I2033	On 06/08/2020	Bond Future	98.34020	98.34020		99.39766	99.39766				0.00	0.00	0	5,770.00

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I2033	On 05/11/2020	Bond Future		98.37819	98.37819		99.45043	99.45043			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future		99.65052	99.65052		100.73693	100.73693			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		110.78303	110.78303		112.28272	112.28272			0.00	0.00	0	5,287.00
I2038	On 06/08/2020	Bond Future		110.45812	110.45812		111.98060	111.98060			0.00	0.00	0	9,276.00
I2038	On 05/11/2020	Bond Future		111.86962	111.86962		113.41301	113.41301			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future		111.59474	111.59474		113.15848	113.15848			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		99.33111	99.33111		99.81675	99.81675			0.00	0.00	0	13,769.00
I2046	On 06/08/2020	Bond Future		100.56059	100.56059		101.05607	101.05607			0.00	0.00	0	7,946.00
I2046	On 05/11/2020	Bond Future		100.05036	100.05036		100.55340	100.55340			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future		101.34452	101.34452		101.85439	101.85439			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		102.42244	102.42244		103.35729	103.35729			0.00	0.00	0	13,150.00
I2050	On 06/08/2020	Bond Future		101.81151	101.81151		102.76181	102.76181			0.00	0.00	0	12,284.00
I2050	On 05/11/2020	Bond Future		103.11252	103.11252		104.07617	104.07617			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future		102.52669	102.52669		103.50321	103.50321			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		254.39600	254.39600		255.86300	255.86300			0.00	0.00	0	567.00
IGOV	On 06/08/2020	Index Future		257.51300	257.51300		259.00100	259.00100			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future		260.83800	260.83800		262.34500	262.34500			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future		264.21100	264.21100		265.73900	265.73900			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future		9.04698	111.19410		8.96658	111.60650		9.74	0.00	1,783,108,587.60	16,036	42,179.00
R186	On 07/05/2020	Bond Future	7.90	Put	6,082.17000	6.08217	5,668.34000	5.66834	6,082.170	9.47	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,940.81000	2.94081	2,500.76000	2.50076	2,940.810	9.46	0.90	0.00	0	23,160.00
R186	On 07/05/2020	Bond Future	9.50	Call	2,474.03000	2.47403	2,755.73000	2.75573	2,474.030	10.20	0.85	0.00	0	1,120.00
R186	On 07/05/2020	Bond Future	10.00	Call	4,757.46000	4.75746	5,151.96000	5.15196	4,757.460	10.76	0.98	0.00	0	1,120.00
R186	On 06/08/2020	Bond Future			9.27440	107.25685	9.18854	107.67856		10.24	0.00	1,988,112,971.60	18,536	62,895.00
R186	On 06/08/2020	Bond Future	8.00	Call	420.84000	0.42084	237.17000	0.23717	420.840	10.03	0.14	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	1,734.58000	1.73458	1,445.67000	1.44567	1,734.580	10.13	0.42	0.00	0	900.00
R186	On 05/11/2020	Bond Future			9.50159	108.60221	9.41048	109.03066		9.93	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	636.98000	0.63698	360.72000	0.36072	636.980	9.66	0.16	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	1,104.99000	1.10499	745.15000	0.74515	1,104.990	9.66	0.25	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	3,749.26000	3.74926	2,889.89000	2.88989	3,749.260	9.83	0.54	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			9.75278	104.69513	9.65611	105.12937		10.43	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			311.54300		311.54300		311.49922	311.49922			0.00	0.00	0	2,556.00
R197	On 06/08/2020	Bond Future			307.62435		307.62435		307.59190	307.59190			0.00	0.00	0	950.00
R197	On 05/11/2020	Bond Future			311.55490		311.55490		311.52609	311.52609			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			307.60502		307.60502		307.57677	307.57677			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			217.06070		217.06070		220.07597	220.07597			0.00	0.00	0	7,760.00
R202	On 06/08/2020	Bond Future			215.61785		215.61785		218.67876	218.67876			0.00	0.00	0	5,451.00
R202	On 05/11/2020	Bond Future			218.37265		218.37265		221.47549	221.47549			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			216.95866		216.95866		220.10226	220.10226			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			5.98243		106.03174		6.05002	105.85511		3.28	0.00	424,551,086.96	4,004	46,958.00
R2023	On 06/08/2020	Bond Future			6.09946		107.31751		6.17274	107.14280		3.12	0.00	429,699,310.04	4,004	13,678.00
R2023	On 05/11/2020	Bond Future			6.21671		104.75042		6.29798	104.57494		3.02	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.36897		106.08078		6.46105	105.90339		2.90	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			10.56188		86.88013		10.37070	87.91318		14.79	0.00	594,955,130.24	6,848	82,018.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.25	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	9,875.10000		9.87510		8,841.99000	8.84199	9,875.100	14.25	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.06000		0.00006		0.00000	0.00000	0.060	14.25	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	9,565.81000		9.56581		8,532.67000	8.53267	9,565.810	14.25	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			10.79589		83.92740		10.59535	84.97636		15.58	0.00	575,825,891.40	6,861	75,173.00
R2030	On 06/08/2020	Bond Future	8.36	Call	79.68000		0.07968		20.25000	0.02025	79.680	15.02	0.03	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	105.66000		0.10566		30.77000	0.03077	105.660	15.02	0.04	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	207.80000		0.20780		82.79000	0.08279	207.800	15.02	0.07	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	288.85000		0.28885		132.93000	0.13293	288.850	15.02	0.09	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	369.76000		0.36976		188.81000	0.18881	369.760	15.02	0.12	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	8,080.27000		8.08027		6,815.71000	6.81571	8,080.270	15.02	0.85	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	832.58000		0.83258		580.37000	0.58037	832.580	15.02	0.22	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	1,174.52000		1.17452		897.71000	0.89771	1,174.520	15.18	0.29	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	2,612.11000		2.61211		2,468.42000	2.46842	2,612.110	15.78	0.49	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			11.01904		84.98063		10.80950	86.04390		15.38	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	214.56000		0.21456		59.17000	0.05917	214.560	14.81	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	294.09000		0.29409		95.45000	0.09545	294.090	14.81	0.07	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	301.70000		0.30170		99.20000	0.09920	301.700	14.81	0.08	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	373.15000		0.37315		136.49000	0.13649	373.150	14.81	0.09	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	474.28000		0.47428		195.01000	0.19501	474.280	14.81	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	544.86000		0.54486		239.30000	0.23930	544.860	14.81	0.12	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	551.10000		0.55110		243.34000	0.24334	551.100	14.81	0.13	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	666.12000		0.66612		321.12000	0.32112	666.120	14.81	0.15	0.00	0	15,947.00

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R2030	On 05/11/2020	Bond Future	9.04	Call	673.43000	0.67343		326.26000	0.32626	673.430	14.81	0.15	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	824.62000	0.82462		437.40000	0.43740	824.620	14.81	0.17	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	8,712.99000	8.71299		7,195.11000	7.19511	8,712.990	14.81	0.77	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	7,635.71000	7.63571		6,082.00000	6.08200	7,635.710	14.85	0.72	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	6,845.16000	6.84516		5,267.72000	5.26772	6,845.160	14.93	0.68	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	5,745.32000	5.74532		4,165.02000	4.16502	5,745.320	15.12	0.62	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	5,420.18000	5.42018		3,849.04000	3.84904	5,420.180	15.19	0.59	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			11.26377	82.05492		11.04445	83.13194		16.06	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	554.24000	0.55424		154.95000	0.15495	554.240	15.33	0.11	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	559.51000	0.55951		157.39000	0.15739	559.510	15.33	0.11	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	870.83000	0.87083		323.68000	0.32368	870.830	15.33	0.16	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,083.23000	1.08323		458.68000	0.45868	1,083.230	15.33	0.19	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	7,833.00000	7.83300		5,873.48000	5.87348	7,833.000	15.47	0.65	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			11.03030	82.75679		10.83879	83.85522		16.73	0.00	1,689,728,138.22	20,418	42,823.00	
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.95	0.00	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.95	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.17	Call	0.02000	0.00002		0.00000	0.00000	0.020	15.95	0.00	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	0.02000	0.00002		0.00000	0.00000	0.020	15.95	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	0.06000	0.00006		0.00000	0.00000	0.060	15.95	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	0.33000	0.00033		0.05000	0.00005	0.330	15.95	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	9,118.29000	9.11829		8,019.47000	8.01947	9,118.290	15.95	1.00	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			11.25640	83.76028		11.05614	84.87528		16.83	0.00	1,523,431,972.64	18,188	89,467.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	73.90000	0.07390		16.59000	0.01659	73.900	15.94	0.03	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	200.19000	0.20019		73.39000	0.07339	200.190	15.94	0.07	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	8,493.05000	8.49305		7,139.03000	7.13903	8,493.050	15.94	0.84	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			11.48068	80.66228		11.27173	81.79230		17.62	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	386.37000	0.38637		132.97000	0.13297	386.370	16.81	0.09	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	474.87000	0.47487		181.51000	0.18151	474.870	16.81	0.10	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	692.63000	0.69263		318.45000	0.31845	692.630	16.81	0.14	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	831.77000	0.83177		416.64000	0.41664	831.770	16.81	0.17	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	5,660.69000	5.66069		3,963.11000	3.96311	5,660.690	17.40	0.58	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	5,368.53000	5.36853		3,688.73000	3.68873	5,368.530	17.48	0.56	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			11.72023	81.68688		11.50208	82.83159		17.51	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	599.84000	0.59984		164.18000	0.16418	599.840	16.73	0.11	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	944.42000	0.94442		345.35000	0.34535	944.420	16.73	0.16	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	7,859.80000	7.85980		5,768.99000	5.76899	7,859.800	16.97	0.62	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			11.43975	83.64689		11.23801	84.88780		17.74	0.00	4,067,664,613.81	48,629	53,126.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.67	0.00	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.67	0.00	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	0.01000	0.00001		0.00000	0.00000	0.010	16.67	0.00	0.00	0	7,500.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 07/05/2020	Bond Future	9.75	Call	0.06000	0.00006		0.00000	0.00000	0.060	16.67	0.00	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	0.08000	0.00008		0.01000	0.00001	0.080	16.67	0.00	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	0.16000	0.00016		0.02000	0.00002	0.160	16.67	0.00	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	5,588.98000	5.58898		4,341.49000	4.34149	5,588.980	16.71	0.97	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	4,450.43000	4.45043		3,214.41000	3.21441	4,450.430	16.88	0.93	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			11.66257	84.66122		11.45174	85.92044		17.83	0.00	4,113,604,018.58	48,589	105,218.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	21.00000	0.02100		2.24000	0.00224	21.000	16.46	0.01	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	39.63000	0.03963		6.05000	0.00605	39.630	16.46	0.02	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	49.26000	0.04926		8.48000	0.00848	49.260	16.46	0.02	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	174.62000	0.17462		58.11000	0.05811	174.620	16.46	0.06	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	8,344.06000	8.34406		6,821.95000	6.82195	8,344.060	16.46	0.82	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			11.88480	81.24228		11.66498	82.51841		18.84	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			12.12628	82.27417		11.89670	83.56678		18.71	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	13,781.93000	13.78193		11,730.11000	11.73011	13,781.930	17.89	0.79	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	8,800.26000	8.80026		6,564.71000	6.56471	8,800.260	18.00	0.64	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			11.55997	79.92516		11.34314	81.25012		18.67	0.00	800,450,477.40	10,015	48,792.00	
R2037	On 07/05/2020	Bond Future	9.70	Call	0.01000	0.00001		0.00000	0.00000	0.010	17.56	0.00	0.00	0	7,500.00	
R2037	On 07/05/2020	Bond Future	10.00	Call	0.24000	0.00024		0.03000	0.00003	0.240	17.56	0.00	0.00	0	7,500.00	
R2037	On 06/08/2020	Bond Future			11.78279	76.63770		11.55617	77.98185		19.78	0.00	767,526,565.50	10,015	77,367.00	
R2037	On 05/11/2020	Bond Future			11.99346	77.59964		11.75749	78.96171		19.80	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future			12.22186	74.32993		11.97570	75.70952		20.76	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	909.84000	0.90984		338.32000	0.33832	909.840	19.85	0.15	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	13,197.52000	13.19752		11,028.44000	11.02844	13,197.520	19.85	0.77	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,798.77000	1.79877		976.51000	0.97651	1,798.770	19.85	0.25	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	10,565.76000	10.56576		8,294.11000	8.29411	10,565.760	19.85	0.69	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	6,455.74000	6.45574		4,236.06000	4.23606	6,455.740	20.67	0.52	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	4,827.63000	4.82763		4,006.11000	4.00611	4,827.630	20.73	0.50	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	2,528.01000	2.52801		1,100.73000	1.10073	2,528.010	22.20	0.26	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			11.63935	82.25051		11.40719	83.75605		18.70	0.00	72,133,697.27	877	32,073.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.34	0.00	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	9.85	Call	0.01000	0.00001		0.00000	0.00000	0.010	17.34	0.00	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	0.06000	0.00006		0.01000	0.00001	0.060	17.34	0.00	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.15	Call	0.24000	0.00024		0.05000	0.00005	0.240	17.34	0.00	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	11.10	Call	181.06000	0.18106		262.30000	0.26230	181.060	17.89	0.12	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	11.80	Call	1,846.72000	1.84672		2,748.43000	2.74843	1,846.720	19.29	0.63	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	12.20	Call	3,708.48000	3.70848		4,995.66000	4.99566	3,708.480	20.34	0.86	0.00	0	325.00	
R2040	On 07/05/2020	Bond Future	12.70	Call	6,366.10000	6.36610		7,834.55000	7.83455	6,366.100	21.01	0.97	0.00	0	325.00	
R2040	On 06/08/2020	Bond Future			11.85835	78.74079		11.61559	80.26786		19.82	0.00	69,055,672.83	877	43,979.00	
R2040	On 06/08/2020	Bond Future	9.57	Call	74.86000	0.07486		16.72000	0.01672	74.860	17.89	0.03	0.00	0	800.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2020	Bond Future	10.07	Call	224.86000	0.22486		88.46000	0.08846	224.860	17.89	0.07	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	7,959.84000	7.95984		6,134.38000	6.13438	7,959.840	18.37	0.79	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	7,631.45000	7.63145		5,797.59000	5.79759	7,631.450	18.52	0.78	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	5,641.40000	5.64140		3,860.55000	3.86055	5,641.400	19.45	0.66	0.00	0	517.00	
R2040	On 05/11/2020	Bond Future			12.06517	79.72918		11.81227	81.27649		19.95	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	336.27000	0.33627		125.74000	0.12574	336.270	18.55	0.07	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	460.49000	0.46049		198.89000	0.19889	460.490	18.55	0.10	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	649.77000	0.64977		326.45000	0.32645	649.770	18.55	0.13	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	853.98000	0.85398		481.03000	0.48103	853.980	18.55	0.16	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	6,665.07000	6.66507		4,752.42000	4.75242	6,665.070	19.66	0.59	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	5,919.98000	5.91998		4,068.25000	4.06825	5,919.980	19.89	0.55	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			12.28932	76.23623		12.02532	77.80342		20.93	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	702.26000	0.70226		242.55000	0.24255	702.260	20.03	0.11	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	760.43000	0.76043		274.83000	0.27483	760.430	20.03	0.12	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,210.47000	1.21047		564.12000	0.56412	1,210.470	20.03	0.18	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,400.59000	1.40059		703.97000	0.70397	1,400.590	20.03	0.20	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	8,164.99000	8.16499		5,764.42000	5.76442	8,164.990	20.54	0.59	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	7,516.38000	7.51638		5,146.72000	5.14672	7,516.380	20.69	0.56	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			11.69340	78.94894		11.45086	80.51650		19.52	0.00	5,447,476.86	69	40,075.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.10	0.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.10	0.00	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.10	0.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	0.01000	0.00001		0.00000	0.00000	0.010	18.10	0.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	0.02000	0.00002		0.00000	0.00000	0.020	18.10	0.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	0.03000	0.00003		0.00000	0.00000	0.030	18.10	0.00	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	6,013.26000	6.01326		4,446.35000	4.44635	6,013.260	18.15	0.98	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	4,586.14000	4.58614		3,053.17000	3.05317	4,586.140	18.47	0.93	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	4,141.35000	4.14135		2,635.51000	2.63551	4,141.350	18.65	0.90	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			11.90637	75.52441		11.65266	77.11409		20.68	0.00	528,670.87	7	52,496.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	14.20000	0.01420		1.23000	0.00123	14.200	18.68	0.01	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	38.21000	0.03821		5.93000	0.00593	38.210	18.68	0.01	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	81.64000	0.08164		19.30000	0.01930	81.640	18.68	0.03	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	168.68000	0.16868		58.25000	0.05825	168.680	18.68	0.05	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	7,412.39000	7.41239		5,589.58000	5.58958	7,412.390	18.96	0.77	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	6,580.23000	6.58023		4,779.87000	4.77987	6,580.230	19.30	0.73	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			12.10735	76.47242		11.84292	78.08311		20.80	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	113.95000	0.11395		25.02000	0.02502	113.950	19.35	0.03	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	227.16000	0.22716		70.62000	0.07062	227.160	19.35	0.05	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	245.31000	0.24531		79.17000	0.07917	245.310	19.35	0.06	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	424.98000	0.42498		177.79000	0.17779	424.980	19.35	0.09	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	591.06000	0.59106		286.57000	0.28657	591.060	19.35	0.12	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	629.56000	0.62956		313.73000	0.31373	629.560	19.35	0.12	0.00	0	1,815.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 05/11/2020	Bond Future	10.04	Call	645.49000	0.64549		325.16000	0.32516	645.490	19.35	0.13	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	8,772.78000	8.77278		6,729.16000	6.72916	8,772.780	19.84	0.69	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	8,252.94000	8.25294		6,221.28000	6.22128	8,252.940	20.01	0.67	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	7,328.91000	7.32891		5,334.48000	5.33448	7,328.910	20.33	0.62	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	7,121.80000	7.12180		5,138.97000	5.13897	7,121.800	20.40	0.61	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			12.32506	73.06325		12.04886	74.69464		21.82	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	790.80000	0.79080		294.14000	0.29414	790.800	20.88	0.13	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	15,087.83000	15.08783		12,762.39000	12.76239	15,087.830	20.88	0.80	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	11,756.56000	11.75656		9,313.96000	9.31396	11,756.560	20.88	0.72	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			11.63631	77.98503		11.38817	79.62079		19.79	0.00	354,753,901.47	4,549	54,547.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.25	0.00	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	10,418.15000	10.41815		8,782.19000	8.78219	10,418.150	18.25	1.00	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	6,534.16000	6.53416		4,899.30000	4.89930	6,534.160	18.22	0.98	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			11.83720	78.93068		11.57778	80.58932		19.83	0.00	355,109,129.32	4,499	72,174.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	11.78000	0.01178		1.15000	0.00115	11.780	17.74	0.01	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	25.47000	0.02547		3.82000	0.00382	25.470	17.74	0.01	0.00	0	20,640.00	
R2048	On 06/08/2020	Bond Future	10.35	Call	361.79000	0.36179		197.78000	0.19778	361.790	17.74	0.10	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	10.85	Call	951.00000	0.95100		760.23000	0.76023	951.000	18.44	0.22	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	11.10	Call	1,444.46000	1.44446		1,296.83000	1.29683	1,444.460	19.08	0.30	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	11.80	Call	3,342.50000	3.34250		3,518.03000	3.51803	3,342.500	20.36	0.51	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	12.25	Call	4,979.73000	4.97973		5,438.91000	5.43891	4,979.730	21.49	0.63	0.00	0	814.00	
R2048	On 06/08/2020	Bond Future	12.75	Call	6,913.51000	6.91351		7,684.59000	7.68459	6,913.510	22.16	0.74	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			12.03666	75.50300		11.76597	77.18347		21.12	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			12.25266	76.46202		11.96960	78.16413		20.92	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 07/05/2020	Bond Future			4.08633	103.06150		4.18284	102.97684		0.63	0.00	910,857,537.00	8,838	25,272.00	
R208	On 06/08/2020	Bond Future			3.77517	104.31125		3.90451	104.22951		0.45	0.00	0.00	0	7,323.00	
R208	On 05/11/2020	Bond Future			2.91217	102.22499		3.12079	102.14359		0.25	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 07/05/2020	Bond Future			11.40145	63.28204		11.19388	64.36472		21.42	0.00	0.00	0	55,961.00	
R209	On 06/08/2020	Bond Future			11.60254	64.04942		11.38648	65.14769		21.54	0.00	0.00	0	47,937.00	
R209	On 05/11/2020	Bond Future			11.80061	61.70987		11.57612	62.82277		22.25	0.00	0.00	0	0.00	
R209	On 04/02/2021	Bond Future			12.01010	62.49373		11.77675	63.62101		22.22	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	183.55634		183.55634		183.50197	183.50197			0.00	0.00	0	1,419.00
R210	On 06/08/2020	Bond Future	185.82826		185.82826		185.78018	185.78018			0.00	0.00	0	555.00
R210	On 05/11/2020	Bond Future	185.48134		185.48134		185.43505	185.43505			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	187.88038		187.88038		187.83396	187.83396			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	165.59188		165.59188		165.57377	165.57377			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future	165.34428		165.34428		165.33225	165.33225			0.00	0.00	0	25.00
R212	On 05/11/2020	Bond Future	167.45707		167.45707		167.44704	167.44704			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.29099		167.29099		167.28132	167.28132			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	10.79902		77.49593		10.61221	78.48227		16.73	0.00	147,087,275.14	1,898	9,714.00
R213	On 06/08/2020	Bond Future	11.01590		78.43567		10.82070	79.43700		16.83	0.00	148,870,901.66	1,898	12,747.00
R213	On 05/11/2020	Bond Future	11.23341		75.88519		11.02992	76.90009		17.34	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	11.47079		76.84901		11.25835	77.87704		17.32	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	11.54527		61.81031		11.30707	63.07949		22.40	0.00	127,700,100.46	2,066	11,591.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	21.60	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.35000	0.00035	0.06000	0.00006	0.350	21.60	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	4,989.66000	4.98966	3,717.79000	3.71779	4,989.660	21.63	0.96	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	11.73880		62.55985		11.49066	63.84678		22.49	0.00	126,370,897.00	2,020	10,666.00
R214	On 05/11/2020	Bond Future	11.93061		60.06275		11.67259	61.36671		23.38	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	12.13752		60.82565		11.86879	62.14632		23.25	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>24,298,739,343.87</b>	<b>240,234</b>	<b>1 756 528.00</b>	
<b>Grand Total:</b>											<b>24,298,739,343.87</b>	<b>240,234</b>	<b>1 756 528.00</b>	