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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/04/2020

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	91.42000	91.42000		91.50000	91.50000			0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future	691.84900	691.84900		684.35000	684.35000			0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future	699.99200	699.99200		692.41400	692.41400			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	708.86600	708.86600		701.19500	701.19500			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	717.81500	717.81500		710.04700	710.04700			0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future	745.10300	745.10300		734.29900	734.29900			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	753.87300	753.87300		742.95200	742.95200			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	763.42900	763.42900		752.37300	752.37300			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	773.06700	773.06700		761.87200	761.87200			0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future	663.12500	663.12500		658.35500	658.35500			0.00	0.00	0	44.0
ALBI	On 06/08/2020	Index Future	670.93000	670.93000		666.11300	666.11300			0.00	0.00	0	165.0
ALBI	On 05/11/2020	Index Future	679.43500	679.43500		674.56000	674.56000			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		688.01200	688.01200		683.07700	683.07700			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		12.38310	69.66135		12.50150	69.08409			0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future		12.65209	70.48923		12.77557	69.90608			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future		12.91782	67.59522		13.04668	67.00506			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		13.20657	68.44894		13.34138	67.85139			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		12.81260	68.92788		12.83560	68.80630			0.00	0.00	0	0.0
ES42	On 06/08/2020	Bond Future		13.07525	69.74709		13.09918	69.62495			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future		13.33790	66.36285		13.36293	66.23949			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		13.61391	67.20121		13.64015	67.07640			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		655.22500	655.22500		650.45600	650.45600			0.00	0.00	0	405.0
GOVI	On 06/08/2020	GOVI		662.93700	662.93700		658.12100	658.12100			0.00	0.00	0	1,023.0
GOVI	On 05/11/2020	GOVI		671.34100	671.34100		666.46600	666.46600			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		679.81700	679.81700		674.88100	674.88100			0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future		134.59497	134.59497		134.25688	134.25688			0.00	0.00	0	1,865.0
I2025	On 06/08/2020	Bond Future		134.72080	134.72080		134.38043	134.38043			0.00	0.00	0	1,411.0
I2025	On 05/11/2020	Bond Future		136.44368	136.44368		136.09954	136.09954			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		136.66811	136.66811		136.31967	136.31967			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		97.08509	97.08509		95.90286	95.90286			0.00	0.00	0	1,509.0
I2029	On 06/08/2020	Bond Future		98.26330	98.26330		97.06810	97.06810			0.00	0.00	0	2,817.0
I2029	On 05/11/2020	Bond Future		98.37733	98.37733		97.16727	97.16727			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		99.64270	99.64270		98.41707	98.41707			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	94.63413	94.63413		94.24470	94.24470			0.00	0.00	0	2,449.0
I2033		On 06/08/2020	Bond Future	95.78270	95.78270		95.38974	95.38974			0.00	0.00	0	11,410.0
I2033		On 05/11/2020	Bond Future	95.78898	95.78898		95.39146	95.39146			0.00	0.00	0	0.0
I2033		On 04/02/2021	Bond Future	97.02094	97.02094		96.61837	96.61837			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	107.90577	107.90577		108.09269	108.09269			0.00	0.00	0	2,602.0
I2038		On 06/08/2020	Bond Future	107.51931	107.51931		107.70994	107.70994			0.00	0.00	0	11,276.0
I2038		On 05/11/2020	Bond Future	108.89452	108.89452		109.08804	109.08804			0.00	0.00	0	0.0
I2038		On 04/02/2021	Bond Future	108.57326	108.57326		108.76944	108.76944			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	97.80043	97.80043		96.68220	96.68220			0.00	0.00	0	9,794.0
I2046		On 06/08/2020	Bond Future	98.98724	98.98724		97.85694	97.85694			0.00	0.00	0	14,281.0
I2046		On 05/11/2020	Bond Future	98.45808	98.45808		97.31359	97.31359			0.00	0.00	0	0.0
I2046		On 04/02/2021	Bond Future	99.72450	99.72450		98.56546	98.56546			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	100.70006	100.70006		98.81468	98.81468			0.00	0.00	0	10,560.0
I2050		On 06/08/2020	Bond Future	100.04368	100.04368		98.13676	98.13676			0.00	0.00	0	14,849.0
I2050		On 05/11/2020	Bond Future	101.32313	101.32313		99.39215	99.39215			0.00	0.00	0	0.0
I2050		On 04/02/2021	Bond Future	100.70683	100.70683		98.75131	98.75131			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	251.39100	251.39100		250.11400	250.11400			0.00	203,626,710.00	81	154.0
IGOV		On 06/08/2020	Index Future	254.41200	254.41200		253.12400	253.12400			0.00	206,073,720.00	81	567.0
IGOV		On 05/11/2020	Index Future	257.69900	257.69900		256.39500	256.39500			0.00	0.00	0	47.0
IGOV		On 04/02/2021	Index Future	261.01400	261.01400		259.69300	259.69300			0.00	0.00	0	0.0
R186		On 07/05/2020	Bond Future	8.44950	114.30791		8.68791	113.05171		5.55	0.00	68,584,746.00	600	38,356.0
R186	7.90	Put	2,966.59000	2.96659		4,224.99000	4.22499	2,966.590	5.27	1.00	0.00	0	2,500.0	
R186	8.50	Put	224.61000	0.22461		1,247.47000	1.24747	224.610	5.42	0.38	0.00	0	23,160.0	
R186	9.50	Call	5,399.95000	5.39995		4,147.40000	4.14740	5,399.950	6.28	1.00	0.00	0	1,120.0	
R186	10.00	Call	7,850.90000	7.85090		6,594.73000	6.59473	7,850.900	6.55	1.00	0.00	0	1,120.0	
R186		On 06/08/2020	Bond Future	8.64839	110.38137		8.89996	109.11177		10.11	0.00	84,662,510.79	767	66,017.0
R186	8.00	Call	991.64000	0.99164		704.66000	0.70466	991.640	9.89	0.29	0.00	0	900.0	
R186	9.00	Call	3,280.69000	3.28069		2,549.42000	2.54942	3,280.690	10.11	0.63	0.00	0	900.0	
R186		On 05/11/2020	Bond Future	8.83955	111.76709		9.10533	110.48206		9.81	0.00	0.00	0	0.0
R186	7.84	Call	1,237.67000	1.23767		958.98000	0.95898	1,237.670	9.53	0.27	0.00	0	3,500.0	
R186	8.34	Call	2,025.75000	2.02575		1,598.48000	1.59848	2,025.750	9.58	0.39	0.00	0	3,500.0	
R186	9.26	Put	2,255.86000	2.25586		2,760.63000	2.76063	2,255.860	9.96	0.39	0.00	0	3,500.0	
R186		On 04/02/2021	Bond Future	9.05285	107.89226		9.33444	106.59110		10.11	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
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
R197	On	07/05/2020			Bond Future	310.96690	310.96690		310.88410	310.88410			0.00	0.00	0	2,556.00
R197	On	06/08/2020			Bond Future	306.96715	306.96715		306.88752	306.88752			0.00	0.00	0	2,500.00
R197	On	05/11/2020			Bond Future	310.89253	310.89253		310.81328	310.81328			0.00	0.00	0	0.00
R197	On	04/02/2021			Bond Future	306.91211	306.91211		306.83200	306.83200			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	216.08574	216.08574		214.00657	214.00657			0.00	0.00	0	5,456.00
R202	On	06/08/2020			Bond Future	214.57919	214.57919		212.47790	212.47790			0.00	0.00	0	7,724.00
R202	On	05/11/2020			Bond Future	217.32285	217.32285		215.19558	215.19558			0.00	0.00	0	0.00
R202	On	04/02/2021			Bond Future	215.87992	215.87992		213.72541	213.72541			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	5.55836	107.14843		5.77133	106.58578		1.49	0.00	0.00	0	42,805.00
R2023	On	06/08/2020			Bond Future	5.63981	108.42188		5.87542	107.85397		3.24	0.00	0.00	0	17,685.00
R2023	On	05/11/2020			Bond Future	5.70235	105.86989		5.96546	105.29534		3.09	0.00	0.00	0	0.00
R2023	On	04/02/2021			Bond Future	5.78923	107.20679		6.08772	106.62506		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	10.29565	88.32329		10.52402	87.08339		9.00	0.00	15,898,192.20	180	80,000.00
R2030	On	07/05/2020	8.45	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	8.50	0.00	0.00	0	5,000.00
R2030	On	07/05/2020	8.85	Put	8,431.88000	8.43188		9,671.78000	9.67178	8,431.880	8.50	1.00	0.00	0.00	0	5,820.00
R2030	On	07/05/2020	8.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.50	0.00	0.00	0.00	0	5,000.00
R2030	On	07/05/2020	8.90	Put	8,122.55000	8.12255		9,362.45000	9.36245	8,122.550	8.50	1.00	0.00	0.00	0	5,820.00
R2030	On	06/08/2020			Bond Future	10.52154	85.36683		10.76009	84.11339		16.22	0.00	58,134,811.23	681	77,591.00
R2030	On	06/08/2020	8.36	Call	141.33000	0.14133		69.80000	0.06980	141.330	15.73	0.05	0.00	0.00	0	800.00
R2030	On	06/08/2020	8.50	Call	183.39000	0.18339		93.80000	0.09380	183.390	15.73	0.06	0.00	0.00	0	323.00
R2030	On	06/08/2020	8.86	Call	341.82000	0.34182		190.24000	0.19024	341.820	15.73	0.11	0.00	0.00	0	800.00
R2030	On	06/08/2020	9.05	Call	462.43000	0.46243		268.23000	0.26823	462.430	15.73	0.14	0.00	0.00	0	450.00
R2030	On	06/08/2020	9.20	Call	579.77000	0.57977		346.91000	0.34691	579.770	15.73	0.16	0.00	0.00	0	323.00
R2030	On	06/08/2020	9.42	Put	6,912.77000	6.91277		7,868.86000	7.86886	6,912.770	15.73	0.79	0.00	0.00	0	800.00
R2030	On	06/08/2020	9.75	Call	1,215.48000	1.21548		805.88000	0.80588	1,215.480	15.73	0.29	0.00	0.00	0	450.00
R2030	On	06/08/2020	10.00	Call	1,624.48000	1.62448		1,149.27000	1.14927	1,624.480	15.70	0.36	0.00	0.00	0	470.00
R2030	On	06/08/2020	10.21	Call	2,057.83000	2.05783		1,511.56000	1.51156	2,057.830	15.81	0.42	0.00	0.00	0	650.00
R2030	On	06/08/2020	10.70	Call	3,333.76000	3.33376		2,608.23000	2.60823	3,333.760	16.18	0.57	0.00	0.00	0	470.00
R2030	On	06/08/2020	10.87	Put	2,033.43000	2.03343		2,514.33000	2.51433	2,033.430	16.35	0.38	0.00	0.00	0	650.00
R2030	On	06/08/2020	11.47	Put	1,149.43000	1.14943		1,470.48000	1.47048	1,149.430	17.28	0.24	0.00	0.00	0	650.00
R2030	On	05/11/2020			Bond Future	10.73249	86.43921		10.98138	85.17041		15.81	0.00	0.00	0	0.00
R2030	On	05/11/2020	8.10	Call	324.93000	0.32493		206.45000	0.20645	324.930	15.27	0.08	0.00	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	8.34	Call	436.02000	0.43602	284.90000	0.28490	436.020	15.27	0.10	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	446.52000	0.44652	292.43000	0.29243	446.520	15.27	0.10	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	544.27000	0.54427	363.27000	0.36327	544.270	15.27	0.12	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	680.34000	0.68034	463.95000	0.46395	680.340	15.27	0.15	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	773.97000	0.77397	534.42000	0.53442	773.970	15.27	0.16	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	782.20000	0.78220	540.66000	0.54066	782.200	15.27	0.16	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	932.77000	0.93277	655.84000	0.65584	932.770	15.27	0.19	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	942.27000	0.94227	663.17000	0.66317	942.270	15.27	0.19	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,137.03000	1.13703	815.03000	0.81503	1,137.030	15.27	0.22	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	7,664.67000	7.66467	8,516.85000	8.51685	7,664.670	15.27	0.71	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	6,651.12000	6.65112	7,443.22000	7.44322	6,651.120	15.27	0.66	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	5,905.23000	5.90523	6,656.48000	6.65648	5,905.230	15.28	0.62	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	4,881.20000	4.88120	5,564.16000	5.56416	4,881.200	15.40	0.56	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	4,584.20000	4.58420	5,241.89000	5.24189	4,584.200	15.45	0.53	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			10.96519	83.52576	11.22560	82.24103		16.45	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	772.30000	0.77230	548.97000	0.54897	772.300	15.79	0.14	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	779.13000	0.77913	554.26000	0.55426	779.130	15.79	0.14	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,175.84000	1.17584	867.23000	0.86723	1,175.840	15.79	0.20	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,440.21000	1.44021	1,081.38000	1.08138	1,440.210	15.79	0.23	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	6,936.68000	6.93668	7,660.67000	7.66067	6,936.680	15.79	0.60	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			10.79505	84.10899	11.00320	82.91099		10.57	0.00	29,438,146.50	350	43,926.0	
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.84	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	9.84	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	9.84	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	9.84	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	9.84	0.00	0.00	0	7,500.0	
R2032	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.84	0.00	0.00	0	7,500.0	
R2032	On 07/05/2020	Bond Future	9.54	Put	7,765.63000	7.76563	8,963.63000	8.96363	7,765.630	9.84	1.00	0.00	0	3,000.0	
R2032	On 06/08/2020	Bond Future			11.01471	85.10863	11.23155	83.89748		17.57	0.00	4,255,431.50	50	93,818.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	128.25000	0.12825	62.83000	0.06283	128.250	16.78	0.04	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	321.46000	0.32146	178.79000	0.17879	321.460	16.78	0.10	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	7,412.93000	7.41293	8,319.58000	8.31958	7,412.930	16.78	0.79	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			11.22857	82.02849	11.45453	80.80250		17.99	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	530.41000	0.53041	370.25000	0.37025	530.410	17.23	0.11	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	644.65000	0.64465	457.18000	0.45718	644.650	17.23	0.13	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	920.76000	0.92076	672.36000	0.67236	920.760	17.23	0.18	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,094.24000	1.09424	810.52000	0.81052	1,094.240	17.23	0.20	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	4,860.92000	4.86092	5,507.58000	5.50758	4,860.920	17.56	0.53	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	4,594.89000	4.59489	5,217.21000	5.21721	4,594.890	17.64	0.51	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			11.45822	83.06453	11.69403	81.82315		17.95	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	798.47000	0.79847	586.97000	0.58697	798.470	17.18	0.13	0.00	0	800.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/02/2021	Bond Future	9.29	Call	1,223.76000	1.22376	930.11000	0.93011	1,223.760	17.18	0.19	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	7,038.86000	7.03886	7,717.91000	7.71791	7,038.860	17.23	0.58	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			11.33011	84.31782	11.46304	83.50542			11.81	0.00	43,845,266.40	520	50,520.0
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.82	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	10.82	0.00	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.82	0.00	0.00	0	7,500.0	
R2035	On 07/05/2020	Bond Future	9.75	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.82	0.00	0.00	0	5,000.0	
R2035	On 07/05/2020	Bond Future	9.78	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.82	0.00	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.82	0.00	0.00	0	7,500.0	
R2035	On 07/05/2020	Bond Future	10.57	Put	4,885.66000	4.88566	5,700.54000	5.70054	4,885.660	10.81	1.00	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	10.75	Put	3,691.34000	3.69134	4,516.74000	4.51674	3,691.340	10.80	1.00	0.00	0	5,000.0	
R2035	On 06/08/2020	Bond Future			11.55168	85.31988	11.69010	84.49894			18.75	0.00	0.00	0	110,684.0
R2035	On 06/08/2020	Bond Future	8.75	Call	33.39000	0.03339	14.59000	0.01459	33.390	17.56	0.01	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	60.44000	0.06044	28.73000	0.02873	60.440	17.56	0.02	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	74.05000	0.07405	36.22000	0.03622	74.050	17.56	0.03	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	241.31000	0.24131	139.34000	0.13934	241.310	17.56	0.07	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	7,863.71000	7.86371	8,415.67000	8.41567	7,863.710	17.56	0.79	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			11.76908	81.91028	11.91323	81.07944			19.48	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			12.00648	82.94473	12.15702	82.10348			19.31	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	13,312.96000	13.31296	13,871.14000	13.87114	13,312.960	18.39	0.77	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	8,419.40000	8.41940	8,849.10000	8.84910	8,419.400	18.39	0.61	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			11.52038	80.16448	11.59317	79.72534			12.36	0.00	12,826,316.80	160	48,776.0
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.35	0.00	0.00	0	7,500.0	
R2037	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.35	0.00	0.00	0	7,500.0	
R2037	On 06/08/2020	Bond Future			11.74477	76.86067	11.82053	76.41737			20.85	0.00	7,916,649.01	103	82,339.0
R2037	On 05/11/2020	Bond Future			11.95371	77.82644	12.03249	77.37798			20.49	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			12.18139	74.55404	12.26360	74.09988			21.48	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	996.44000	0.99644	841.25000	0.84125	996.440	20.48	0.15	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	13,096.67000	13.09667	13,326.89000	13.32689	13,096.670	20.48	0.76	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,929.04000	1.92904	1,691.77000	1.69177	1,929.040	20.48	0.26	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	10,491.66000	10.49166	10,670.67000	10.67067	10,491.660	20.48	0.68	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	6,383.82000	6.38382	6,508.90000	6.50890	6,383.820	21.13	0.51	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	4,984.56000	4.98456	4,647.76000	4.64776	4,984.560	21.20	0.50	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	2,601.85000	2.60185	2,529.75000	2.52975	2,601.850	23.14	0.26	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			11.72044	81.73540	11.72301	81.71916			12.97	0.00	0.00	0	31,611.0
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.77	0.00	0.00	0	2,640.0	

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 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.77	0.00	0.00	0	7,500.0
R2040	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.77	0.00	0.00	0	2,640.0
R2040	On 07/05/2020	Bond Future	10.15	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.77	0.00	0.00	0	7,500.0
R2040	On 07/05/2020	Bond Future	11.10	Call	0.58000	0.00058	27.94000	0.02794	0.580	11.84	0.00	0.00	0	450.0
R2040	On 07/05/2020	Bond Future	11.80	Call	871.60000	0.87160	1,190.31000	1.19031	871.600	13.06	0.64	0.00	0	450.0
R2040	On 07/05/2020	Bond Future	12.20	Call	2,954.55000	2.95455	3,054.13000	3.05413	2,954.550	13.94	0.97	0.00	0	325.0
R2040	On 07/05/2020	Bond Future	12.70	Call	5,811.83000	5.81183	5,802.90000	5.80290	5,811.830	15.15	1.00	0.00	0	325.0
R2040	On 06/08/2020	Bond Future			11.94621	78.19988	11.94872	78.18452		21.10	0.00	1,102,540,108.12	14,099	47,146.0
R2040	On 06/08/2020	Bond Future	9.57	Call	82.73000	0.08273	48.60000	0.04860	82.730	19.49	0.03	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	235.27000	0.23527	159.83000	0.15983	235.270	19.49	0.07	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	8,437.20000	8.43720	8,338.99000	8.33899	8,437.200	19.49	0.81	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	8,084.21000	8.08421	7,997.31000	7.99731	8,084.210	19.49	0.79	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	5,937.70000	5.93770	5,915.79000	5.91579	5,937.700	19.77	0.69	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			12.15651	79.18257	12.15907	79.16735		20.90	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	352.81000	0.35281	272.81000	0.27281	352.810	19.65	0.07	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	477.31000	0.47731	379.22000	0.37922	477.310	19.65	0.10	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	665.03000	0.66503	543.95000	0.54395	665.030	19.65	0.13	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.23	Call	865.79000	0.86579	724.26000	0.72426	865.790	19.65	0.16	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.50	Put	6,968.18000	6.96818	6,923.27000	6.92327	6,968.180	19.96	0.61	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	6,206.73000	6.20673	6,150.95000	6.15095	6,206.730	20.23	0.57	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			12.38572	75.67691	12.38837	75.66163		21.83	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	692.05000	0.69205	608.94000	0.60894	692.050	20.73	0.11	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	748.45000	0.74845	661.23000	0.66123	748.450	20.73	0.12	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,183.56000	1.18356	1,069.99000	1.06999	1,183.560	20.73	0.17	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,366.90000	1.36690	1,244.45000	1.24445	1,366.900	20.73	0.20	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	8,491.72000	8.49172	8,441.02000	8.44102	8,491.720	20.81	0.60	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	7,833.06000	7.83306	7,773.66000	7.77366	7,833.060	20.99	0.57	0.00	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			11.81012	78.21389	11.79258	78.32356		13.46	0.00	1,188,303,630.77	15,193	26,451.0
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.24	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.24	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.24	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.24	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	9.97	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.24	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	9.98	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.24	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	10.81	Put	6,721.83000	6.72183	6,612.95000	6.61295	6,721.830	12.24	1.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	11.02	Put	5,227.57000	5.22757	5,125.64000	5.12564	5,227.570	12.24	1.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	11.09	Put	4,739.78000	4.73978	4,645.22000	4.64522	4,739.780	12.31	1.00	0.00	0	100.0
R2044	On 06/08/2020	Bond Future			12.03144	74.76164	12.01292	74.87374		22.05	0.00	1,426,526,852.84	19,081	70,027.0
R2044	On 06/08/2020	Bond Future	9.01	Call	16.39000	0.01639	7.69000	0.00769	16.390	20.44	0.01	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	41.70000	0.04170	22.54000	0.02254	41.700	20.44	0.02	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	85.60000	0.08560	51.46000	0.05146	85.600	20.44	0.03	0.00	0	140.0

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 06/08/2020	Bond Future	9.98	Call	170.75000	0.17075	113.25000	0.11325	170.750	20.44	0.05	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	8,092.40000	8.09240	7,852.59000	7.85259	8,092.400	20.44	0.79	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	7,201.96000	7.20196	6,980.37000	6.98037	7,201.960	20.53	0.75	0.00	0	602.0	
R2044	On 05/11/2020	Bond Future			12.23753	75.70122	12.21817	75.81502		21.78	0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	119.28000	0.11928	85.58000	0.08558	119.280	20.52	0.03	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	231.59000	0.23159	176.66000	0.17666	231.590	20.52	0.05	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	249.40000	0.24940	191.52000	0.19152	249.400	20.52	0.06	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	423.92000	0.42392	341.22000	0.34122	423.920	20.52	0.09	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	583.41000	0.58341	482.63000	0.48263	583.410	20.52	0.11	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	620.22000	0.62022	515.74000	0.51574	620.220	20.52	0.12	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	635.43000	0.63543	529.46000	0.52946	635.430	20.52	0.12	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	9,366.95000	9.36695	9,168.86000	9.16886	9,366.950	20.52	0.71	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	8,796.10000	8.79610	8,630.09000	8.63009	8,796.100	20.52	0.69	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	7,804.95000	7.80495	7,670.59000	7.67059	7,804.950	20.68	0.65	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	7,586.90000	7.58690	7,455.20000	7.45520	7,586.900	20.74	0.64	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			12.46210	72.27677	12.44185	72.39204		22.77	0.00	0.00	0	0.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	753.82000	0.75382	677.31000	0.67731	753.820	21.64	0.12	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	15,800.92000	15.80092	15,583.56000	15.58356	15,800.920	21.64	0.81	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	12,424.00000	12.42400	12,188.93000	12.18893	12,424.000	21.64	0.73	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			11.80936	76.88060	11.78166	77.05543		13.85	0.00	216,803,292.00	2,820	54,283.0	
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.56	0.00	0.00	0	300.0	
R2048	On 07/05/2020	Bond Future	10.20	Put	11,522.30000	11.52230	11,347.47000	11.34747	11,522.300	12.56	1.00	0.00	0	300.0	
R2048	On 07/05/2020	Bond Future	10.70	Put	7,622.80000	7.62280	7,448.14000	7.44814	7,622.800	12.56	1.00	0.00	0	300.0	
R2048	On 06/08/2020	Bond Future			12.02102	77.79429	11.99190	77.97222		21.24	0.00	183,827,907.27	2,363	72,357.0	
R2048	On 06/08/2020	Bond Future	9.00	Call	12.98000	0.01298	5.42000	0.00542	12.980	19.62	0.01	0.00	0	3,000.0	
R2048	On 06/08/2020	Bond Future	9.25	Call	26.76000	0.02676	12.65000	0.01265	26.760	19.62	0.01	0.00	0	20,640.0	
R2048	On 06/08/2020	Bond Future	10.35	Call	332.12000	0.33212	235.24000	0.23524	332.120	19.62	0.09	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	10.85	Call	770.33000	0.77033	687.13000	0.68713	770.330	19.62	0.19	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	11.10	Call	1,118.54000	1.11854	1,093.10000	1.09310	1,118.540	19.72	0.25	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	11.80	Call	2,754.78000	2.75478	2,759.64000	2.75964	2,754.780	20.94	0.46	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	12.25	Call	4,177.17000	4.17717	4,275.60000	4.27560	4,177.170	21.64	0.59	0.00	0	814.0	
R2048	On 06/08/2020	Bond Future	12.75	Call	6,070.63000	6.07063	6,112.09000	6.11209	6,070.630	22.88	0.70	0.00	0	814.0	
R2048	On 05/11/2020	Bond Future			12.22838	74.35335	12.19791	74.53387		22.25	0.00	0.00	0	0.0	
R2048	On 04/02/2021	Bond Future			12.45427	75.29244	12.42235	75.47531		21.89	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			3.96064	103.17193	4.03655	103.10521		0.23	0.00	0.00	0	21,664.0	
R208	On 06/08/2020	Bond Future			3.63794	104.39811	3.74241	104.33198		0.47	0.00	0.00	0	7,850.0	
R208	On 05/11/2020	Bond Future			2.68428	102.31406	2.85438	102.24757		0.24	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	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R208/R204	On	31/03/2021			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On	31/03/2021			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On	07/05/2020			11.30871	63.76236		11.42633	63.15411		12.80	0.00	0.00	0	55,961.0
R209	On	06/08/2020			11.50924	64.52016		11.63127	63.90554		22.54	0.00	0.00	0	48,032.0
R209	On	05/11/2020			11.70358	62.18724		11.83024	61.56519		23.09	0.00	0.00	0	0.0
R209	On	04/02/2021			11.91017	62.97269		12.04183	62.34282		22.84	0.00	0.00	0	0.0
R209	On	31/03/2036			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On	31/03/2036			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On	31/03/2036			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	07/05/2020			179.42782	179.42782		179.37186	179.37186			0.00	0.00	0	775.0
R210	On	06/08/2020			181.60538	181.60538		181.55115	181.55115			0.00	0.00	0	1,199.0
R210	On	05/11/2020			181.20638	181.20638		181.15231	181.15231			0.00	0.00	0	0.0
R210	On	04/02/2021			183.53717	183.53717		183.48241	183.48241			0.00	0.00	0	0.0
R210	On	31/03/2028			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On	07/05/2020			165.80707	165.80707		165.76466	165.76466			0.00	0.00	0	5,193.0
R212	On	06/08/2020			165.52222	165.52222		165.48151	165.48151			0.00	0.00	0	1,751.0
R212	On	05/11/2020			167.63914	167.63914		167.59865	167.59865			0.00	0.00	0	0.0
R212	On	04/02/2021			167.46337	167.46337		167.42248	167.42248			0.00	0.00	0	0.0
R212	On	31/01/2022			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On	07/05/2020			10.54947	78.81738		10.78260	77.58194		10.07	0.00	0.00	0	9,279.0
R213	On	06/08/2020			10.75960	79.75409		11.00226	78.50507		17.54	0.00	0.00	0	13,183.0
R213	On	05/11/2020			10.96632	77.22108		11.21894	75.95676		17.91	0.00	0.00	0	0.0
R213	On	04/02/2021			11.19317	78.19628		11.45682	76.91603		17.74	0.00	0.00	0	0.0
R213	On	28/02/2031			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On	07/05/2020			11.60858	61.48016		11.63090	61.36448		13.53	0.00	0.00	0	10,834.0
R214	On	07/05/2020	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.90	0.00	0.00	0	1,250.0
R214	On	07/05/2020	9.91	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.90	0.00	0.00	0	1,250.0
R214	On	07/05/2020	10.66	Put	5,274.79000	5.27479	5,393.21000	5.39321	5,274.790		12.90	1.00	0.00	0	1,250.0
R214	On	06/08/2020			11.80761	62.21087		11.83068	62.09462		23.68	0.00	0.00	0	11,042.0
R214	On	05/11/2020			12.00199	59.71020		12.02593	59.59274		24.32	0.00	0.00	0	0.0
R214	On	04/02/2021			12.21281	60.46431		12.23775	60.34543		24.02	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
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 :											4,853,264,291.43	57,129	1 784 056.0
Grand Total:											4,853,264,291.43	57,129	1 784 056.0