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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2020

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	91.32000	91.32000		91.36000	91.36000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	708.01600	708.01600		695.34700	695.34700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	716.25000	716.25000		703.49400	703.49400			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	725.39100	725.39100		712.39900	712.39900			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	734.57400	734.57400		721.39000	721.39000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	768.08200	768.08200		749.11800	749.11800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	777.01500	777.01500		757.89500	757.89500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	786.93200	786.93200		767.48900	767.48900			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	796.89400	796.89400		777.17600	777.17600			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	679.19500	679.19500		665.89600	665.89600			0.00	0.00	0	1.00
ALBI	On 06/08/2020	Index Future	687.09400	687.09400		673.69800	673.69800			0.00	0.00	0	209.00
ALBI	On 05/11/2020	Index Future	695.86400	695.86400		682.22600	682.22600			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	704.67300	704.67300		690.83600	690.83600			0.00	0.00	0	0.00

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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			12.10669		71.03718	12.36505	69.74998				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future			12.36491		71.87449	12.63343	70.57799				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			12.61659		69.00523	12.89841	67.68479				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.89102		69.87933	13.18628	68.53957				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			12.50124		70.61140	12.76956	69.15640				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future			12.75049		71.44373	13.03034	69.97737				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.99619		68.08808	13.29087	66.59573				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			13.25515		68.95080	13.56459	67.43694				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			671.51600		671.51600	658.07800	658.07800				0.00	47,006,120.00	7	398.00
GOVI	On 06/08/2020	GOVI			679.32600		679.32600	665.78800	665.78800				0.00	88,312,380.00	13	1,035.00
GOVI	On 05/11/2020	GOVI			687.99700		687.99700	674.21600	674.21600				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			696.70600		696.70600	682.72600	682.72600				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future			136.04987		136.04987	134.93362	134.93362				0.00	95,234,909.00	700	1,245.00
I2025	On 06/08/2020	Bond Future			136.18722		136.18722	135.06884	135.06884				0.00	95,331,054.00	700	2,896.00
I2025	On 05/11/2020	Bond Future			137.94290		137.94290	136.79550	136.79550				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			138.19886		138.19886	137.03150	137.03150				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			98.31202		98.31202	97.11526	97.11526				0.00	0.00	0	1,509.00
I2029	On 06/08/2020	Bond Future			99.49560		99.49560	98.29256	98.29256				0.00	0.00	0	2,817.00
I2029	On 05/11/2020	Bond Future			99.64091		99.64091	98.41189	98.41189				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			100.92615		100.92615	99.67752	99.67752				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			96.09554		96.09554	94.71532	94.71532				0.00	0.00	0	2,449.00
I2033	On 06/08/2020	Bond Future			97.25242		97.25242	95.86360	95.86360				0.00	0.00	0	11,410.00

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I2033	On 05/11/2020	Bond Future			97.29320		97.29320		95.87622	95.87622			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			98.54819		98.54819		97.10931	97.10931			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			111.04428		111.04428		108.75370	108.75370			0.00	0.00	0	2,602.00
I2038	On 06/08/2020	Bond Future			110.69294		110.69294		108.38387	108.38387			0.00	0.00	0	11,276.00
I2038	On 05/11/2020	Bond Future			112.12012		112.12012		109.76968	109.76968			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			111.85268		111.85268		109.46773	109.46773			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			100.43307		100.43307		97.91546	97.91546			0.00	0.00	0	9,794.00
I2046	On 06/08/2020	Bond Future			101.64223		101.64223		99.10253	99.10253			0.00	0.00	0	15,281.00
I2046	On 05/11/2020	Bond Future			101.16560		101.16560		98.58260	98.58260			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			102.47072		102.47072		99.85054	99.85054			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			103.63529		103.63529		100.73175	100.73175			0.00	0.00	0	10,560.00
I2050	On 06/08/2020	Bond Future			103.01310		103.01310		100.08298	100.08298			0.00	0.00	0	15,767.00
I2050	On 05/11/2020	Bond Future			104.34097		104.34097		101.36240	101.36240			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			103.77651		103.77651		100.75562	100.75562			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			254.94500		254.94500		252.07900	252.07900			0.00	0.00	0	153.00
IGOV	On 06/08/2020	Index Future			257.97400		257.97400		255.09500	255.09500			0.00	0.00	0	567.00
IGOV	On 05/11/2020	Index Future			261.32900		261.32900		258.38600	258.38600			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			264.69900		264.69900		261.70900	261.70900			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.94868		117.00757		8.34679	114.85480		5.55	0.00	1,781,674,268.39	15,227	26,995.00
R186	On 07/05/2020	Bond Future	7.90	Put	345.92000		0.34592		2,419.65000	2.41965	345.920	5.27	0.72	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	0.00000		0.00000		18.52000	0.01852	0.000	5.42	0.00	0.00	13,848	9,312.00
R186	On 07/05/2020	Bond Future	9.50	Call	8,099.61000		8.09961		5,946.84000	5.94684	8,099.610	6.28	1.00	0.00	0	1,120.00
R186	On 07/05/2020	Bond Future	10.00	Call	10,550.56000		10.55056		8,397.79000	8.39779	10,550.560	6.55	1.00	0.00	0	1,120.00
R186	On 06/08/2020	Bond Future			8.12166		113.10201		8.54019	110.93329		10.11	0.00	739,347,839.37	6,537	81,348.00
R186	On 06/08/2020	Bond Future	8.00	Call	1,952.80000		1.95280		1,117.92000	1.11792	1,952.800	9.89	0.46	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	5,177.16000		5.17716		3,595.28000	3.59528	5,177.160	10.11	0.79	0.00	0	900.00
R186	On 05/11/2020	Bond Future			8.28079		114.53362		8.72533	112.32539		9.81	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	894.12000		0.89412		0.00000	0.00000	894.120	9.53	0.21	28,844,956.32	1,200	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,125.95000		2.12595		1,368.29000	1.36829	2,125.950	9.53	0.40	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,449.91000		2.44991		0.00000	0.00000	2,449.910	9.53	0.44	60,431,828.64	1,200	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,252.65000		3.25265		2,218.44000	2.21844	3,252.650	9.58	0.53	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,327.25000		1.32725		2,015.97000	2.01597	1,327.250	9.96	0.26	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.46025		110.69790		8.93188	108.45750		10.11	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

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/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			310.18403		310.18403		310.55117	310.55117			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future			306.15238		306.15238		306.54963	306.54963			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.09888		310.09888		310.46826	310.46826			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.15683		306.15683		306.51935	306.51935			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			219.39433		219.39433		216.15328	216.15328			0.00	0.00	0	5,456.00
R202	On 06/08/2020	Bond Future			217.91081		217.91081		214.64867	214.64867			0.00	0.00	0	7,724.00
R202	On 05/11/2020	Bond Future			220.71959		220.71959		217.39235	217.39235			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			219.34814		219.34814		215.96982	215.96982			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			5.25465		107.95730		5.48156	107.35224		1.49	0.00	0.00	0	41,565.00
R2023	On 06/08/2020	Bond Future			5.30735		109.22985		5.55524	108.62667		3.24	0.00	41,835,032.55	383	27,356.00
R2023	On 05/11/2020	Bond Future			5.32582		106.69916		5.60806	106.07678		3.09	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.36013		108.05049		5.68232	107.41617		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			9.77960		91.21491		10.18779	88.91727		9.00	0.00	69,140,901.78	758	38,113.00
R2030	On 07/05/2020	Bond Future	8.45	Call	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	Bond Future	8.85	Put	5,540.26000		5.54026		7,837.90000	7.83790	5,540.260	8.50	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	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	Bond Future	8.90	Put	5,230.93000		5.23093		7,528.57000	7.52857	5,230.930	8.50	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			9.98393		88.28396		10.40902	85.96668		16.22	0.00	678,462,232.60	7,685	118,118.00
R2030	On 06/08/2020	Bond Future	8.36	Call	331.45000		0.33145		157.50000	0.15750	331.450	15.73	0.10	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	418.87000		0.41887		204.53000	0.20453	418.870	15.73	0.12	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	729.74000		0.72974		381.42000	0.38142	729.740	15.73	0.19	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	953.01000		0.95301		515.70000	0.51570	953.010	15.73	0.24	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	1,162.38000		1.16238		646.04000	0.64604	1,162.380	15.73	0.28	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	4,729.94000		4.72994		6,401.96000	6.40196	4,729.940	15.73	0.66	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	2,209.59000		2.20959		1,347.07000	1.34707	2,209.590	15.73	0.44	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	2,833.82000		2.83382		1,794.49000	1.79449	2,833.820	15.70	0.52	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	3,455.16000		3.45516		2,263.64000	2.26364	3,455.160	15.81	0.59	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	5,152.07000		5.15207		3,627.58000	3.62758	5,152.070	16.18	0.72	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	1,066.37000		1.06637		1,757.33000	1.75733	1,066.370	16.35	0.24	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.25	Put	697.39000		0.69739		1,197.15000	1.19715	697.390	16.88	0.17	0.00	0	5,000.00
R2030	On 06/08/2020	Bond Future	11.47	Put	551.71000		0.55171		964.23000	0.96423	551.710	17.28	0.14	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			10.17003		89.40229		10.61517	87.04618		15.81	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	608.41000		0.60841		359.62000	0.35962	608.410	15.27	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	795.17000		0.79517		481.62000	0.48162	795.170	15.27	0.16	0.00	0	1,000.00

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R2030	On 05/11/2020	Bond Future	8.36	Call	812.54000		0.81254	493.14000	0.49314	812.540	15.27	0.17	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	8.53	Call	972.33000		0.97233	600.17000	0.60017	972.330	15.27	0.19	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,189.66000		1.18966	748.78000	0.74878	1,189.660	15.27	0.22	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,336.31000		1.33631	850.80000	0.85080	1,336.310	15.27	0.25	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,349.10000		1.34910	859.77000	0.85977	1,349.100	15.27	0.25	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.03	Call	1,580.45000		1.58045	1,023.44000	1.02344	1,580.450	15.27	0.28	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,594.89000		1.59489	1,033.75000	1.03375	1,594.890	15.27	0.28	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,887.32000		1.88732	1,244.85000	1.24485	1,887.320	15.27	0.32	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	5,666.66000		5.66666	7,203.04000	7.20304	5,666.660	15.27	0.60	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	4,805.67000		4.80567	6,217.40000	6.21740	4,805.670	15.27	0.55	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	4,186.47000		4.18647	5,495.45000	5.49545	4,186.470	15.28	0.50	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	3,362.72000		3.36272	4,510.66000	4.51066	3,362.720	15.40	0.43	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	3,129.93000		3.12993	4,226.61000	4.22661	3,129.930	15.45	0.41	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			10.37644	86.52956		10.84248	84.14035		16.45	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,254.36000		1.25436	842.17000	0.84217	1,254.360	15.79	0.20	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,264.53000		1.26453	849.55000	0.84955	1,264.530	15.79	0.20	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,841.87000		1.84187	1,276.60000	1.27660	1,841.870	15.79	0.27	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,215.09000		2.21509	1,559.94000	1.55994	2,215.090	15.79	0.31	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	5,231.17000		5.23117	6,539.30000	6.53930	5,231.170	15.79	0.50	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			10.40949	86.39348		10.75746	84.32794		10.57	0.00	49,849,037.96	577	43,476.00	
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	3,000.00	
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	7,500.00	
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	3,000.00	
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	7,500.00	
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	7,500.00	
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	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	5,481.14000	5.48114		7,546.68000	7.54668	5,481.140	9.84	1.00	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			10.61439	87.41186		10.97573	85.32903		17.57	0.00	120,366,131.22	1,377	95,254.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	239.57000	0.23957		123.75000	0.12375	239.570	16.78	0.07	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	564.16000	0.56416		316.59000	0.31659	564.160	16.78	0.15	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	5,630.46000	5.63046		7,194.76000	7.19476	5,630.460	16.78	0.70	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.81001	84.36952		11.18802	82.25127		17.99	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	817.02000	0.81702		534.89000	0.53489	817.020	17.23	0.16	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	980.40000	0.98040		651.08000	0.65108	980.400	17.23	0.18	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,366.54000	1.36654		932.27000	0.93227	1,366.540	17.23	0.24	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,604.03000	1.60403		1,109.13000	1.10913	1,604.030	17.23	0.27	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	3,679.61000	3.67961		4,700.78000	4.70078	3,679.610	17.56	0.44	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	3,458.42000	3.45842		4,438.82000	4.43882	3,458.420	17.64	0.42	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			11.02112	85.43826		11.41593	83.29002		17.95	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,140.32000	1.14032		809.54000	0.80954	1,140.320	17.18	0.18	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,703.62000	1.70362		1,242.53000	1.24253	1,703.620	17.18	0.24	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	5,707.53000	5.70753		6,873.85000	6.87385	5,707.530	17.23	0.51	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
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			11.03468		86.16720		11.30755	84.45689		11.81	0.00	95,645,592.00	1,110	49,404.00
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	5,000.00
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	3,530.00
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	7,500.00
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	5,000.00
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	3,530.00
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	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	3,036.25000		3.03625	4,746.56000	4.74656	3,036.250	10.81	1.00	1.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,842.05000		1.84205	3,551.48000	3.55148	1,842.050	10.80	1.00	1.00	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			11.24518		87.18290	11.52834	85.45955			18.75	0.00	166,519,339.00	1,910	130,099.00
R2035	On 06/08/2020	Bond Future	8.75	Call	55.28000		0.05528	30.01000	0.03001	55.280	17.56	0.02	0.02	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	98.31000		0.09831	55.29000	0.05529	98.310	17.56	0.03	0.03	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	119.64000		0.11964	68.14000	0.06814	119.640	17.56	0.04	0.04	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	372.39000		0.37239	229.44000	0.22944	372.390	17.56	0.10	0.10	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	6,382.47000		6.38247	7,707.15000	7.70715	6,382.470	17.56	0.73	0.73	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.44846		83.80554	11.74484	82.05128			19.48	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.67132		84.86701	11.98118	83.08744			19.31	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	11,837.13000		11.83713	13,174.09000	13.17409	11,837.130	18.39	0.73	0.73	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	7,242.95000		7.24295	8,295.22000	8.29522	7,242.950	18.39	0.56	0.56	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			11.24488		81.86213	11.49276	80.33213			12.36	0.00	200,398,494.24	2,448	44,180.00
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	0.00	0	7,500.00
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	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			11.45882		78.57056	11.71614	77.02925			20.85	0.00	192,497,872.00	2,450	87,884.00
R2037	On 05/11/2020	Bond Future			11.65484		79.56618	11.92398	77.99677			20.49	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.86922		76.31864	12.15039	74.72642			21.48	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,264.75000		1.26475	1,000.29000	1.00029	1,264.750	20.48	0.18	0.18	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	11,754.68000		11.75468	12,936.15000	12.93615	11,754.680	20.48	0.72	0.72	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,384.30000		2.38430	1,942.91000	1.94291	2,384.300	20.48	0.30	0.30	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	9,280.83000		9.28083	10,339.82000	10.33982	9,280.830	20.48	0.64	0.64	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	5,480.89000		5.48089	6,257.06000	6.25706	5,480.890	21.13	0.46	0.46	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,866.48000		5.86648	5,032.04000	5.03204	5,866.480	21.20	0.55	0.55	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	2,139.06000		2.13906	2,523.12000	2.52312	2,139.060	23.14	0.22	0.22	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			11.40482		83.77166	11.67777	82.00577			12.97	0.00	13,152,150.62	157	31,502.00
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	0.00	0	2,640.00
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	0.00	0	7,500.00
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	0.00	0	2,640.00
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	0.00	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
R2040	On 07/05/2020	Bond Future	11.10	Call	0.65000	0.00065		0.00000	0.00000	0.650	11.84	0.00	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	11.80	Call	2,536.52000	2.53652		887.24000	0.88724	2,536.520	13.06	1.00	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	12.20	Call	4,973.49000	4.97349		3,207.82000	3.20782	4,973.490	13.94	1.00	0.00	0	325.00	
R2040	On 07/05/2020	Bond Future	12.70	Call	7,848.00000	7.84800		6,082.11000	6.08211	7,848.000	15.15	1.00	0.00	0	325.00	
R2040	On 06/08/2020	Bond Future			11.61804	80.25221		11.90183	78.47234		21.10	0.00	10,914,300.56	136	52,662.00	
R2040	On 06/08/2020	Bond Future	9.57	Call	140.25000	0.14025		79.88000	0.07988	140.250	19.49	0.04	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.07	Call	380.28000	0.38028		232.44000	0.23244	380.280	19.49	0.10	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	6,786.33000	6.78633		8,172.68000	8.17268	6,786.330	19.49	0.74	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	6,462.35000	6.46235		7,821.58000	7.82158	6,462.350	19.49	0.72	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	4,544.75000	4.54475		5,693.00000	5.69300	4,544.750	19.77	0.59	0.00	0	517.00	
R2040	On 05/11/2020	Bond Future			11.81345	81.26915		12.11034	79.45807		20.90	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	510.42000	0.51042		356.58000	0.35658	510.420	19.65	0.10	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	681.07000	0.68107		483.54000	0.48354	681.070	19.65	0.13	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	933.85000	0.93385		675.30000	0.67530	933.850	19.65	0.17	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	1,199.48000	1.19948		880.61000	0.88061	1,199.480	19.65	0.20	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	5,708.87000	5.70887		6,754.70000	6.75470	5,708.870	19.96	0.54	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	5,037.53000	5.03753		6,003.55000	6.00355	5,037.530	20.23	0.50	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			12.02706	77.79292		12.33750	75.95583		21.83	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	933.10000	0.93310		704.64000	0.70464	933.100	20.73	0.14	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	1,005.74000	1.00574		762.27000	0.76227	1,005.740	20.73	0.15	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,557.77000	1.55777		1,207.00000	1.20700	1,557.770	20.73	0.21	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,786.74000	1.78674		1,394.43000	1.39443	1,786.740	20.73	0.24	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	7,231.44000	7.23144		8,286.58000	8.28658	7,231.440	20.81	0.54	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	6,635.72000	6.63572		7,635.35000	7.63535	6,635.720	20.99	0.51	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			11.47957	80.32806		11.74746	78.60696		13.46	0.00	417,625,583.94	5,199	25,469.00	
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	556.00	
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	100.00	
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	129.00	
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	556.00	
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	129.00	
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	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	4,607.66000	4.60766		6,328.76000	6.32876	4,607.660	12.24	1.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	3,113.38000	3.11338		4,834.48000	4.83448	3,113.380	12.24	1.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	2,625.55000	2.62555		4,346.61000	4.34661	2,625.550	12.31	1.00	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			11.68736	76.89325		11.96611	75.15838		22.05	0.00	287,503,861.75	3,739	84,657.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	30.23000	0.03023		15.98000	0.01598	30.230	20.44	0.01	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	74.45000	0.07445		41.46000	0.04146	74.450	20.44	0.03	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	148.42000	0.14842		86.31000	0.08631	148.420	20.44	0.05	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	286.59000	0.28659		174.22000	0.17422	286.590	20.44	0.08	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	6,417.28000	6.41728		7,732.21000	7.73221	6,417.280	20.44	0.72	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	5,614.79000	5.61479		6,852.91000	6.85291	5,614.790	20.53	0.67	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			11.87772	77.86769		12.16949	76.10254		21.78	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
R2044	On 05/11/2020	Bond Future	8.87	Call	183.88000		0.18388		123.13000	0.12313	183.880	20.52	0.04	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	347.33000		0.34733		239.97000	0.23997	347.330	20.52	0.07	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	372.81000		0.37281		258.51000	0.25851	372.810	20.52	0.08	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	618.30000		0.61830		440.40000	0.44040	618.300	20.52	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	837.48000		0.83748		606.71000	0.60671	837.480	20.52	0.15	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	887.51000		0.88751		645.10000	0.64510	887.510	20.52	0.16	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	908.13000		0.90813		660.96000	0.66096	908.130	20.52	0.16	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	7,834.28000		7.83428		9,041.18000	9.04118	7,834.280	20.52	0.65	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	7,310.70000		7.31070		8,477.67000	8.47767	7,310.700	20.52	0.63	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	6,415.06000		6.41506		7,501.68000	7.50168	6,415.060	20.68	0.58	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	6,220.34000		6.22034		7,287.39000	7.28739	6,220.340	20.74	0.57	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.08569		74.47345		12.39098	72.68307		22.77	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	1,026.41000		1.02641		783.71000	0.78371	1,026.410	21.64	0.15	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	14,038.53000		14.03853		15,446.97000	15.44697	14,038.530	21.64	0.76	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	10,835.00000		10.83500		12,096.32000	12.09632	10,835.000	21.64	0.68	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			11.48909		78.94795		11.76186	77.18086		13.85	0.00	848,611,514.55	10,749	46,213.00
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	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	9,454.95000		9.45495		11,222.04000	11.22204	9,454.950	12.56	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	5,555.45000		5.55545		7,322.54000	7.32254	5,555.450	12.56	1.00	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			11.68770		79.87852		11.97154	78.09709		21.24	0.00	294,192,589.16	3,683	79,255.00
R2048	On 06/08/2020	Bond Future	9.00	Call	23.69000		0.02369		12.11000	0.01211	23.690	19.62	0.01	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	47.76000		0.04776		25.43000	0.02543	47.760	19.62	0.02	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	531.17000		0.53117		333.22000	0.33322	531.170	19.62	0.14	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	1,169.18000		1.16918		783.33000	0.78333	1,169.180	19.62	0.26	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,650.10000		1.65010		1,142.44000	1.14244	1,650.100	19.72	0.33	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,721.40000		3.72140		2,825.94000	2.82594	3,721.400	20.94	0.55	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	5,407.43000		5.40743		4,286.55000	4.28655	5,407.430	21.64	0.68	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	7,537.21000		7.53721		6,219.88000	6.21988	7,537.210	22.88	0.78	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.87924		76.47193		12.17677	74.65961		22.25	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			12.08847		77.44060		12.40024	75.60249		21.89	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			3.88211		103.24101		4.00706	103.13112		0.23	0.00	0.00	0	20,853.00
R208	On 06/08/2020	Bond Future			3.54354		104.45794		3.70534	104.35544		0.47	0.00	0.00	0	28,892.00
R208	On 05/11/2020	Bond Future			2.50221		102.38534		2.79599	102.27038		0.24	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			11.03381		65.21872		11.29139	63.85267		12.80	0.00	38,609,482.24	592	53,831.00

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	On 06/08/2020	Bond Future			11.22501		65.98746		11.49142	64.61068		22.54	0.00	23,293,573.38	353	64,100.00
R209	On 05/11/2020	Bond Future			11.40727		63.67975		11.68513	62.27863		23.09	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.60187		64.48638		11.89101	63.06517		22.84	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
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			181.80359		181.80359		181.49612	181.49612			0.00	132,716,620.70	730	555.00
R210	On 06/08/2020	Bond Future			183.99240		183.99240		183.69636	183.69636			0.00	134,314,452.00	730	1,929.00
R210	On 05/11/2020	Bond Future			183.65539		183.65539		183.33597	183.33597			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			186.02444		186.02444		185.69393	185.69393			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			165.89040		165.89040		165.84947	165.84947			0.00	165,890,400.00	1,000	3,467.00
R212	On 06/08/2020	Bond Future			165.60117		165.60117		165.57365	165.57365			0.00	165,601,170.00	1,000	6,744.00
R212	On 05/11/2020	Bond Future			167.73626		167.73626		167.69048	167.69048			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.57884		167.57884		167.52610	167.52610			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			10.11904		81.16977		10.48693	79.15336		10.07	0.00	96,105,007.68	1,184	8,279.00
R213	On 06/08/2020	Bond Future			10.31292		82.12653		10.69467	80.09299		17.54	0.00	97,319,938.05	1,185	14,384.00
R213	On 05/11/2020	Bond Future			10.49986		79.63168		10.89879	77.56389		17.91	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			10.70609		80.64025		11.12272	78.54338		17.74	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			11.29863		63.12526		11.56623	61.70068		13.53	0.00	24,303,225.10	385	7,193.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.90	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.90	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	3,629.69000		3.62969		5,054.27000	5.05427	3,629.690	12.90	1.00	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			11.48639		63.86933		11.76370	62.43318		23.68	0.00	24,653,561.38	386	21,559.00
R214	On 05/11/2020	Bond Future			11.66690		61.39599		11.95639	59.93502		24.32	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.86334		62.17361		12.16530	60.69189		24.02	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
Total for Derivatives :													7,325,705,420.18	89,338	1 874 577.00	

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
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Grand Total:											7,325,705,420.18	89,338	1 874 577.00
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