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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2020

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	90.82000		90.82000		90.77000	90.77000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	736.37900		736.37900		738.03000	738.03000			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	744.06500		744.06500		745.73700	745.73700			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	752.47200		752.47200		754.16600	754.16600			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	761.14000		761.14000		762.85500	762.85500			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	810.00800		810.00800		813.67900	813.67900			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	818.46200		818.46200		822.17700	822.17700			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	827.71000		827.71000		831.47000	831.47000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	837.24400		837.24400		841.04900	841.04900			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	708.65400		708.65400		711.09500	711.09500			0.00	1,055,894,460.00	149	209.0
ALBI	On 05/11/2020	Index Future	716.05000		716.05000		718.52200	718.52200			0.00	1,066,914,500.00	149	155.0
ALBI	On 04/02/2021	Index Future	724.14100		724.14100		726.64300	726.64300			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 06/05/2021	Index Future	732.48200		732.48200		735.01500	735.01500			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 06/08/2020	Bond Future	11.73067		75.08384		11.67315	75.38552			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	11.98898		72.08560		11.92893	72.39083			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.25550		72.90088		12.19274	73.20987			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.52651		69.96474		12.46097	70.27742			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 06/08/2020	Bond Future	12.13371		74.87719		12.18686	74.56987			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.38196		71.39288		12.43747	71.08291			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.63030		72.20116		12.68831	71.88797			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.89257		68.77520		12.95335	68.45854			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 06/08/2020	GOVI	699.92900		699.92900		702.40400	702.40400			0.00	223,977,280.00	32	992.0
GOVI	On 05/11/2020	GOVI	707.23400		707.23400		709.73900	709.73900			0.00	226,314,880.00	32	33.0
GOVI	On 04/02/2021	GOVI	715.22500		715.22500		717.76200	717.76200			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	723.46400		723.46400		726.03100	726.03100			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.39986		137.39986		137.42372	137.42372			0.00	8,243,991.60	60	5,983.0
I2025	On 05/11/2020	Bond Future	138.85295		138.85295		138.87791	138.87791			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	138.95004		138.95004		138.97587	138.97587			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.58409		140.58409		140.61045	140.61045			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 06/08/2020	Bond Future	97.72538		97.72538		97.81636	97.81636			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	97.63599		97.63599		97.72856	97.72856			0.00	0.00	0	1,206.0
I2029	On 04/02/2021	Bond Future	98.76328		98.76328		98.85728	98.85728			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	98.78717		98.78717		98.88244	98.88244			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 06/08/2020	Bond Future	92.50386		92.50386		92.41948	92.41948			0.00	0.00	0	12,378.0
I2033	On 05/11/2020	Bond Future	92.28523		92.28523		92.20057	92.20057			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	93.35061		93.35061		93.26535	93.26535			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	93.23429		93.23429		93.14820	93.14820			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 06/08/2020	Bond Future	102.82314		102.82314		102.83808	102.83808			0.00	0.00	0	10,802.0
I2038	On 05/11/2020	Bond Future	103.91065		103.91065		103.92627	103.92627			0.00	0.00	0	1,685.0
I2038	On 04/02/2021	Bond Future	103.41611		103.41611		103.43242	103.43242			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	104.63256		104.63256		104.64912	104.64912			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 06/08/2020	Bond Future	92.14753		92.14753		92.16079	92.16079			0.00	0.00	0	12,382.0
I2046	On 05/11/2020	Bond Future	91.35757		91.35757		91.37164	91.37164			0.00	0.00	0	3,975.0
I2046	On 04/02/2021	Bond Future	92.41255		92.41255		92.42701	92.42701			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.71191		91.71191		91.72687	91.72687			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 06/08/2020	Bond Future	92.27720		92.27720		92.20683	92.20683			0.00	0.00	0	14,575.0
I2050	On 05/11/2020	Bond Future	93.25313		93.25313		93.18259	93.18259			0.00	0.00	0	2,590.0
I2050	On 04/02/2021	Bond Future	92.44225		92.44225		92.37121	92.37121			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	93.52951		93.52951		93.45790	93.45790			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 06/08/2020	Index Future	248.79100		248.79100		248.75300	248.75300			0.00	0.00	0	1,210.0
IGOV	On 05/11/2020	Index Future	251.44900		251.44900		251.41200	251.41200			0.00	0.00	0	48.0
IGOV	On 04/02/2021	Index Future	254.35200		254.35200		254.31500	254.31500			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	257.34200		257.34200		257.30600	257.30600			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.71500		96.28500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.69500		96.30500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.63500		96.36500		3.59500	96.40500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.62500		96.37500		3.59500	96.40500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.63500		96.36500		3.59500	96.40500			0.00	963,742.50	40	10.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.62500		96.37500		3.58500	96.41500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.68000		96.32000		3.63000	96.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.82000		96.18000		3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.86500		96.13500		3.81500	96.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.08000		95.92000		4.01000	95.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.16500		95.83500		4.10500	95.89500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.42500		95.57500		4.36500	95.63500			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.50824		116.38022		7.45981	116.64421		8.88	0.00	3,491,406.60	30	73,029.0

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R186	On 06/08/2020	Bond Future	7.45	Call	628.56000	0.62856	780.78000	0.78078	628.560	8.86	0.44	0.00	0	2,500.0	
R186	On 06/08/2020	Bond Future	7.45	Put	946.12000	0.94612	834.35000	0.83435	946.120	8.86	0.56	0.00	0	2,500.0	
R186	On 06/08/2020	Bond Future	8.00	Put	89.27000	0.08927	78.47000	0.07847	89.270	9.26	0.09	0.00	0	15,177.0	
R186	On 06/08/2020	Bond Future	8.00	Call	2,726.84000	2.72684	2,980.03000	2.98003	2,726.840	9.26	0.91	0.00	0	900.0	
R186	On 06/08/2020	Bond Future	9.00	Call	7,768.11000	7.76811	8,032.11000	8.03211	7,768.110	9.77	1.00	0.00	0	900.0	
R186	On 05/11/2020	Bond Future			7.68521	117.58243	7.63394	117.84984		9.88	0.00	17,049,452.35	145	15,895.0	
R186	On 05/11/2020	Bond Future	6.50	Call	485.54000	0.48554	536.32000	0.53632	485.540	9.61	0.16	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.00	Call	1,050.77000	1.05077	1,139.32000	1.13932	1,050.770	9.65	0.29	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	7.50	Call	2,009.11000	2.00911	2,142.95000	2.14295	2,009.110	9.80	0.45	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.84	Call	2,896.07000	2.89607	3,060.29000	3.06029	2,896.070	9.92	0.56	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.00	Call	3,377.75000	3.37775	3,555.29000	3.55529	3,377.750	9.98	0.61	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	8.34	Call	4,535.78000	4.53578	4,738.18000	4.73818	4,535.780	10.20	0.71	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	338.37000	0.33837	316.85000	0.31685	338.370	10.53	0.10	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			7.86123	113.62970	7.80687	113.90064		9.52	0.00	0.00	0	0.0	
R186	On 06/05/2021	Bond Future			8.05017	114.93999	7.99247	115.21427		8.18	0.00	0.00	0	0.0	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R197	On 06/08/2020	Bond Future			305.13392	305.13392	305.24111	305.24111			0.00	0.00	0	2,591.0	
R197	On 05/11/2020	Bond Future			308.36083	308.36083	308.47117	308.47117			0.00	0.00	0	1,400.0	
R197	On 04/02/2021	Bond Future			304.07793	304.07793	304.19078	304.19078			0.00	0.00	0	0.0	
R197	On 06/05/2021	Bond Future			307.65464	307.65464	307.76934	307.76934			0.00	0.00	0	0.0	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R202	On 06/08/2020	Bond Future			205.80137	205.80137	205.83149	205.83149			0.00	0.00	0	6,136.0	
R202	On 05/11/2020	Bond Future			207.97778	207.97778	208.00950	208.00950			0.00	0.00	0	1,904.0	
R202	On 04/02/2021	Bond Future			206.21298	206.21298	206.24590	206.24590			0.00	0.00	0	0.0	
R202	On 06/05/2021	Bond Future			208.63829	208.63829	208.67191	208.67191			0.00	0.00	0	0.0	
R202	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2023	On 06/08/2020	Bond Future			4.97632	110.04211	4.96731	110.06433		2.37	0.00	2,200,842.20	20	25,058.0	
R2023	On 05/11/2020	Bond Future			5.06768	107.27252	5.05731	107.29563		2.50	0.00	3,754,538.20	35	13,255.0	
R2023	On 04/02/2021	Bond Future			5.14080	108.48516	5.12879	108.50903		2.38	0.00	0.00	0	0.0	
R2023	On 06/05/2021	Bond Future			5.20966	105.82582	5.19576	105.85017		2.18	0.00	0.00	0	0.0	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2030	On 06/08/2020	Bond Future			9.20523	92.74725	9.12688	93.21261		14.91	0.00	2,782,417.50	30	106,710.0	
R2030	On 06/08/2020	Bond Future	8.36	Call	18.10000	0.01810	37.03000	0.03703	18.100	13.99	0.02	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	8.50	Call	45.27000	0.04527	83.44000	0.08344	45.270	14.07	0.05	0.00	0	423.0	
R2030	On 06/08/2020	Bond Future	8.86	Call	304.48000	0.30448	448.98000	0.44898	304.480	14.51	0.21	0.00	0	800.0	

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R2030	On 06/08/2020	Bond Future	9.05	Call	636.10000	0.63610		860.87000	0.86087	636.100	14.73	0.37	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.20	Put	1,053.64000	1.05364		876.64000	0.87664	1,053.640	14.86	0.50	0.00	0	2,500.0	
R2030	On 06/08/2020	Bond Future	9.20	Call	1,022.67000	1.02267		1,311.03000	1.31103	1,022.670	14.86	0.50	0.00	0	423.0	
R2030	On 06/08/2020	Bond Future	9.42	Put	534.75000	0.53475		436.48000	0.43648	534.750	15.09	0.31	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	3,309.89000	3.30989		3,745.11000	3.74511	3,309.890	15.56	0.88	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	67.46000	0.06746		54.88000	0.05488	67.460	15.90	0.06	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,606.35000	4.60635		5,061.78000	5.06178	4,606.350	15.99	0.95	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,726.04000	5.72604		6,187.98000	6.18798	5,726.040	16.36	0.98	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	8,321.39000	8.32139		8,786.64000	8.78664	8,321.390	16.43	1.00	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	0.27000	0.00027		0.24000	0.00024	0.270	16.43	0.00	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	11.47	Put	0.00000	0.00000		0.00000	0.00000	0.000	16.43	0.00	0.00	0	622.0	
R2030	On 05/11/2020	Bond Future			9.39641	93.70534		9.31467	94.17607		16.56	0.00	1,405,580.10	15	6,965.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	761.71000	0.76171		862.19000	0.86219	761.710	15.91	0.18	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	1,040.89000	1.04089		1,167.32000	1.16732	1,040.890	15.91	0.23	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	1,067.20000	1.06720		1,195.94000	1.19594	1,067.200	15.91	0.24	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,313.95000	1.31395		1,463.10000	1.46310	1,313.950	15.93	0.28	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,670.04000	1.67004		1,845.24000	1.84524	1,670.040	16.04	0.33	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,914.27000	1.91427		2,105.62000	2.10562	1,914.270	16.12	0.36	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,935.59000	1.93559		2,128.30000	2.12830	1,935.590	16.13	0.37	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,320.96000	2.32096		2,536.77000	2.53677	2,320.960	16.25	0.41	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,344.93000	2.34493		2,562.10000	2.56210	2,344.930	16.26	0.42	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,827.01000	2.82701		3,069.82000	3.06982	2,827.010	16.39	0.47	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,725.53000	2.72553		2,546.59000	2.54659	2,725.530	16.64	0.42	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	2,628.98000	2.62898		2,454.93000	2.45493	2,628.980	16.67	0.41	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,172.69000	2.17269		2,023.09000	2.02309	2,172.690	16.86	0.36	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	1,928.55000	1.92855		1,792.95000	1.79295	1,928.550	17.00	0.33	0.00	0	5,000.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,809.59000	1.80959		1,681.11000	1.68111	1,809.590	17.09	0.31	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,362.39000	1.36239		1,262.11000	1.26211	1,362.390	17.52	0.25	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,242.77000	1.24277		1,150.42000	1.15042	1,242.770	17.67	0.23	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.59134	90.75981		9.50591	91.23630		16.20	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,619.23000	1.61923		1,760.82000	1.76082	1,619.230	15.61	0.27	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,633.64000	1.63364		1,776.13000	1.77613	1,633.640	15.61	0.27	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,470.48000	2.47048		2,660.30000	2.66030	2,470.480	15.67	0.37	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,041.56000	3.04156		3,258.23000	3.25823	3,041.560	15.81	0.42	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,846.86000	2.84686		2,691.02000	2.69102	2,846.860	16.55	0.36	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.79707	91.80666		9.70779	92.28875		13.90	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,078.94000	1.07894		1,179.75000	1.17975	1,078.940	13.24	0.19	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,179.13000	6.17913		5,906.27000	5.90627	6,179.130	13.38	0.59	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,149.56000	4.14956		3,943.39000	3.94339	4,149.560	13.85	0.45	0.00	0	700.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/08/2020	Bond Future			10.12344	90.36054		10.05033	90.81175		17.51	0.00	0.00	0	106,623.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	1.05000	0.00105		2.73000	0.00273	1.050	16.26	0.00	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 06/08/2020	Bond Future	9.29	Call	34.41000	0.03441		62.41000	0.06241	34.410	16.29	0.03	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	1,951.39000	1.95139		1,705.11000	1.70511	1,951.390	17.08	0.67	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.33355	87.14966		10.25733	87.60619		20.23	0.00	0.00	0	758.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	875.20000	0.87520		975.64000	0.97564	875.200	19.32	0.19	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,076.28000	1.07628		1,193.25000	1.19325	1,076.280	19.32	0.22	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,561.47000	1.56147		1,713.87000	1.71387	1,561.470	19.32	0.29	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,880.47000	1.88047		2,053.01000	2.05301	1,880.470	19.42	0.33	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,172.46000	2.17246		2,044.86000	2.04486	2,172.460	20.79	0.32	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,017.94000	2.01794		1,898.27000	1.89827	2,017.940	20.93	0.31	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.54505	88.13550		10.46558	88.59752		18.98	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,280.51000	1.28051		1,387.25000	1.38725	1,280.510	18.23	0.21	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,965.28000	1.96528		2,111.37000	2.11137	1,965.280	18.23	0.29	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,098.94000	4.09894		3,920.00000	3.92000	4,098.940	19.04	0.42	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.76445	85.00546		10.68155	85.47302		17.06	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,881.71000	3.88171		4,104.53000	4.10453	3,881.710	16.53	0.45	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,760.48000	1.76048		1,671.23000	1.67123	1,760.480	18.16	0.21	0.00	0	736.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 06/08/2020	Bond Future			10.78423	90.10668		10.72627	90.48506		19.86	0.00	180,213.36	2	106,961.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.00000	0.00000		0.01000	0.00001	0.000	18.32	0.00	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	0.04000	0.00004		0.13000	0.00013	0.040	18.32	0.00	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	0.10000	0.00010		0.29000	0.00029	0.100	18.32	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	9.41000	0.00941		17.68000	0.01768	9.410	18.32	0.01	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	2,699.65000	2.69965		2,467.13000	2.46713	2,699.650	18.97	0.75	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			11.00098	86.56409		10.94057	86.94698		22.81	0.00	0.00	0	5,700.0	
R2035	On 04/02/2021	Bond Future			11.22401	87.54281		11.16097	87.93042		21.39	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,663.89000	9.66389		9,418.15000	9.41815	9,663.890	20.46	0.67	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,650.10000	5.65010		5,478.30000	5.47830	5,650.100	21.06	0.48	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			11.44644	84.07482		11.38076	84.46699		19.32	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,681.54000	2.68154		2,819.94000	2.81994	2,681.540	18.44	0.33	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,867.49000	3.86749		4,044.71000	4.04471	3,867.490	18.49	0.42	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,029.40000	6.02940		5,850.09000	5.85009	6,029.400	18.94	0.49	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	5,355.27000	5.35527		5,191.12000	5.19112	5,355.270	19.14	0.45	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,180.23000	4.18023		4,044.76000	4.04476	4,180.230	19.55	0.38	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	2,868.48000	2.86848		2,770.64000	2.77064	2,868.480	20.54	0.28	0.00	0	1,650.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 06/08/2020	Bond Future			11.03789	81.19700		10.96983	81.63436		22.19	0.00	0.00	0	112,247.0	
R2037	On 05/11/2020	Bond Future			11.24799	82.03578		11.17715	82.47816		24.33	0.00	0.00	0	276.0	
R2037	On 04/02/2021	Bond Future			11.46388	78.70817		11.39003	79.15592		24.07	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,549.63000	1.54963		1,660.87000	1.66087	1,549.630	23.08	0.22	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	9,851.20000	9.85120		9,567.55000	9.56755	9,851.200	23.08	0.67	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,914.33000	2.91433		3,088.94000	3.08894	2,914.330	23.08	0.35	0.00	0	240.0	

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
R2037	On 04/02/2021	Bond Future	10.85	Put	7,577.96000		7.57796	7,335.62000	7.33562	7,577.960		23.18	0.58	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	4,272.97000		4.27297	4,114.14000	4.11414	4,272.970		24.22	0.39	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	7,072.70000		7.07270	7,366.53000	7.36653	7,072.700		24.29	0.62	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,393.37000		1.39337	1,330.86000	1.33086	1,393.370		25.61	0.16	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.68764		79.61626	11.61068	80.06935			20.60	0.00	0.00	0	0.0
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 06/08/2020	Bond Future			11.24788		82.67533	11.19994	82.99787			23.21	0.00	0.00	0	56,612.0
R2040	On 06/08/2020	Bond Future	9.57	Call	0.19000		0.00019	0.46000	0.00046	0.190		21.35	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	8.33000		0.00833	14.89000	0.01489	8.330		21.35	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	3,504.88000		3.50488	3,284.25000	3.28425	3,504.880		21.78	0.81	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	3,166.67000		3.16667	2,961.72000	2.96172	3,166.670		21.92	0.78	0.00	0	12,496.0
R2040	On 06/08/2020	Bond Future	11.26	Put	1,379.72000		1.37972	1,283.31000	1.28331	1,379.720		22.83	0.48	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.45822		83.52938	11.40825	83.85578			25.16	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	563.20000		0.56320	611.97000	0.61197	563.200		23.80	0.11	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	765.73000		0.76573	827.34000	0.82734	765.730		23.80	0.15	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	1,069.26000		1.06926	1,148.13000	1.14813	1,069.260		23.80	0.19	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1,390.79000		1.39079	1,485.99000	1.48599	1,390.790		23.80	0.24	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	3,008.25000		3.00825	3,165.86000	3.16586	3,008.250		24.17	0.41	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	4,279.07000		4.27907	4,150.73000	4.15073	4,279.070		24.87	0.46	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	3,688.54000		3.68854	3,574.83000	3.57483	3,688.540		25.10	0.42	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.67467		79.96831	11.62250	80.29881			24.93	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	1,158.51000		1.15851	1,224.46000	1.22446	1,158.510		23.81	0.17	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	1,247.61000		1.24761	1,317.37000	1.31737	1,247.610		23.81	0.18	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,919.86000		1.91986	2,015.73000	2.01573	1,919.860		23.81	0.25	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	2,196.38000		2.19638	2,301.90000	2.30190	2,196.380		23.81	0.28	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	6,058.37000		6.05837	5,914.95000	5.91495	6,058.370		24.46	0.48	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	5,521.98000		5.52198	5,388.46000	5.38846	5,521.980		24.65	0.45	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.89860		80.89105	11.84418	81.22547			21.31	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 06/08/2020	Bond Future			11.40744		78.70658	11.35946	79.02482			24.27	0.00	46,594,295.36	592	60,734.0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		22.39	0.00	0.00	140	0.0
R2044	On 06/08/2020	Bond Future	9.36	Call	0.01000		0.00001	0.02000	0.00002	0.010		22.39	0.00	0.00	128	474.0
R2044	On 06/08/2020	Bond Future	9.66	Call	0.11000		0.00011	0.28000	0.00028	0.110		22.39	0.00	2,198.10	280	0.0
R2044	On 06/08/2020	Bond Future	9.98	Call	1.53000		0.00153	3.16000	0.00316	1.530		22.39	0.00	32,155.01	256	474.0
R2044	On 06/08/2020	Bond Future	10.93	Put	3,580.53000		3.58053	3,358.54000	3.35854	3,580.530		22.63	0.82	9,058,356.09	140	0.0
R2044	On 06/08/2020	Bond Future	11.09	Put	2,708.77000		2.70877	2,528.29000	2.52829	2,708.770		22.93	0.73	7,294,163.76	128	474.0
R2044	On 05/11/2020	Bond Future			11.61518		79.51956	11.56512	79.84161			26.40	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	169.11000		0.16911	187.59000	0.18759	169.110		25.06	0.04	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	337.99000		0.33799	370.36000	0.37036	337.990		25.06	0.07	1,588,017.87	268	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	364.94000		0.36494	399.34000	0.39934	364.940		25.06	0.08	0.00	0	525.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 05/11/2020	Bond Future	9.72	Call	629.87000	0.62987	682.47000	0.68247	629.870	25.06	0.13	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.97	Call	871.77000	0.87177	938.96000	0.93896	871.770	25.06	0.16	6,971,992.91	536	300.0		
R2044	On 05/11/2020	Bond Future	10.02	Call	927.48000	0.92748	997.81000	0.99781	927.480	25.06	0.17	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	10.04	Call	950.48000	0.95048	1,022.09000	1.02209	950.480	25.06	0.18	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.06	Put	6,454.11000	6.45411	6,280.32000	6.28032	6,454.110	25.14	0.61	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.17	Put	5,990.64000	5.99064	5,826.06000	5.82606	5,990.640	25.30	0.58	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	11.38	Put	5,182.33000	5.18233	5,034.89000	5.03489	5,182.330	25.60	0.53	11,220,153.03	268	300.0		
R2044	On 05/11/2020	Bond Future	11.43	Put	5,004.05000	5.00405	4,860.58000	4.86058	5,004.050	25.67	0.52	0.00	0	1,815.0		
R2044	On 04/02/2021	Bond Future			11.82912	76.03840	11.77682	76.36441		26.15	0.00	0.00	0	0.0		
R2044	On 04/02/2021	Bond Future	9.66	Call	1,190.73000	1.19073	1,257.48000	1.25748	1,190.730	25.03	0.17	1,835,669.89	140	265.0		
R2044	On 04/02/2021	Bond Future	10.29	Put	12,748.65000	12.74865	12,522.17000	12.52217	12,748.650	25.03	0.74	15,600,010.80	280	265.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	9,667.86000	9.66786	9,473.51000	9.47351	9,667.860	25.03	0.64	6,810,016.96	140	265.0		
R2044	On 06/05/2021	Bond Future			12.05025	76.91577	11.99563	77.24570		22.32	0.00	0.00	0	0.0		
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2048	On 06/08/2020	Bond Future			11.35756	82.05001	11.30953	82.37523		23.56	0.00	34,050,754.15	415	113,089.0		
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	21.68	0.00	0.00	0	3,000.0		
R2048	On 06/08/2020	Bond Future	9.25	Call	0.00000	0.00000	0.01000	0.00001	0.000	21.68	0.00	0.00	0	20,640.0		
R2048	On 06/08/2020	Bond Future	10.35	Call	22.60000	0.02260	37.10000	0.03710	22.600	21.68	0.02	0.00	0	640.0		
R2048	On 06/08/2020	Bond Future	10.85	Call	270.07000	0.27007	358.71000	0.35871	270.070	21.82	0.16	0.00	0	640.0		
R2048	On 06/08/2020	Bond Future	11.10	Call	679.14000	0.67914	834.73000	0.83473	679.140	22.25	0.31	0.00	0	470.0		
R2048	On 06/08/2020	Bond Future	11.80	Call	3,316.05000	3.31605	3,615.67000	3.61567	3,316.050	23.65	0.80	0.00	0	470.0		
R2048	On 06/08/2020	Bond Future	12.25	Call	5,728.72000	5.72872	6,051.74000	6.05174	5,728.720	24.61	0.94	0.00	0	814.0		
R2048	On 06/08/2020	Bond Future	12.75	Call	8,485.65000	8.48565	8,811.73000	8.81173	8,485.650	26.00	0.99	0.00	0	814.0		
R2048	On 05/11/2020	Bond Future			11.56334	78.48725	11.51317	78.81633		26.97	0.00	216,860,271.75	2,763	2,763.0		
R2048	On 05/11/2020	Bond Future	10.00	Call	937.34000	0.93734	1,009.33000	1.00933	937.340	25.54	0.17	0.00	0	950.0		
R2048	On 05/11/2020	Bond Future	11.00	Call	2,712.94000	2.71294	2,862.72000	2.86272	2,712.940	25.54	0.39	0.00	0	950.0		
R2048	On 04/02/2021	Bond Future			11.77533	79.37469	11.72284	79.70790		25.19	0.00	0.00	0	0.0		
R2048	On 06/05/2021	Bond Future			11.98597	75.87567	11.93115	76.21285		22.78	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 06/08/2020	Bond Future			3.42039	104.53609	3.51958	104.47314		0.30	0.00	0.00	0	22,492.0		
R208	On 05/11/2020	Bond Future			2.91173	102.22517	3.07301	102.16222		0.21	0.00	0.00	0	0.0		
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R209	On 06/08/2020	Bond Future			10.65028	69.11437	10.59207	69.44353		22.45	0.00	2,073,431.10	30	59,887.0		
R209	On 05/11/2020	Bond Future			10.84018	66.68872	10.77975	67.02169		26.38	0.00	0.00	0	2,500.0		
R209	On 04/02/2021	Bond Future			11.03031	67.44310	10.96757	67.78010		24.58	0.00	0.00	0	0.0		
R209	On 06/05/2021	Bond Future			11.22575	65.07962	11.16060	65.42065		22.32	0.00	0.00	0	460.0		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 06/05/2021	Bond Future	10.25	Call	2,828.53000	2.82853	2,965.04000	2.96504	2,828.530	21.25	0.37	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,994.04000	4.99404	4,848.77000	4.84877	4,994.040	22.06	0.46	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	3,010.98000	3.01098	2,914.69000	2.91469	3,010.980	23.32	0.31	0.00	0	1,000.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R210	On 06/08/2020	Bond Future			182.29042	182.29042	181.88976	181.88976			0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			181.54354	181.54354	181.13980	181.13980			0.00	0.00	0	644.0
R210	On 04/02/2021	Bond Future			183.63965	183.63965	183.23198	183.23198			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			183.08970	183.08970	182.67766	182.67766			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R212	On 06/08/2020	Bond Future			165.55994	165.55994	165.59544	165.59544			0.00	33,111,988.00	200	6,998.0
R212	On 05/11/2020	Bond Future			167.31083	167.31083	167.34773	167.34773			0.00	0.00	0	1,526.0
R212	On 04/02/2021	Bond Future			166.94792	166.94792	166.98593	166.98593			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			168.91138	168.91138	168.95014	168.95014			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213	On 06/08/2020	Bond Future			9.66085	85.76838	9.60770	86.07493		16.53	0.00	0.00	0	16,142.0
R213	On 05/11/2020	Bond Future			9.85648	83.12602	9.80110	83.43635		19.30	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			10.05656	84.06579	9.99880	84.37999		18.04	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.25713	81.50348	10.19697	81.82139		16.23	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/08/2020	Bond Future			10.92453	66.95837	10.87633	67.23512		23.99	0.00	0.00	0	20,627.0
R214	On 05/11/2020	Bond Future			11.11094	64.37376	11.06083	64.65384		28.24	0.00	0.00	0	3,100.0
R214	On 04/02/2021	Bond Future			11.30142	65.10162	11.24929	65.38510		26.26	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.49002	62.57302	11.43586	62.85988		23.91	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												3,006,276,779.19	7,443	1 346 293.0

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
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Grand Total: 3,006,276,779.19 7,443 1 346 293.1