



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/09/2022

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														
AL37	On 03/11/2022	Index Future	833.05500	833.05500	833.05500	835.77200	835.77200				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	847.99700	847.99700	847.99700	850.70300	850.70300				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	864.05500	864.05500	864.05500	866.82100	866.82100				0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	880.85600	880.85600	880.85600	883.92800	883.92800				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	897.65200	897.65200	897.65200	900.60300	900.60300				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	965.26900	965.26900	965.26900	966.74600	966.74600				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	982.58300	982.58300	982.58300	984.01600	984.01600				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	1,001.18900	1,001.18900	1,001.18900	1,002.66100	1,002.66100				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,020.65700	1,020.65700	1,020.65700	1,022.44800	1,022.44800				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,040.11800	1,040.11800	1,040.11800	1,041.73600	1,041.73600				0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	848.83000	848.83000	848.83000	850.37600	850.37600				0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	864.05500	864.05500	864.05500	865.56800	865.56800				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	880.41700	880.41700	880.41700	881.96800	881.96800				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	Options Interest
ALBI	On 03/08/2023	Index Future		897.53600	897.53600		899.37400	899.37400			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		914.65000	914.65000		916.34000	916.34000			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 03/11/2022	Bond Future		12.06260	73.88384		12.03419	74.02028			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.24534	75.22899		12.21687	75.36246			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.41667	72.88034		12.38677	73.01739			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.58696	74.31634		12.55088	74.47806			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.77639	71.95705		12.74228	72.10630			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 03/11/2022	Bond Future		12.35110	72.16413		12.33273	72.26688			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.51019	73.48005		12.49206	73.57932			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.66612	70.62845		12.64707	70.73057			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.81651	72.02133		12.79256	72.14726			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		12.98292	69.14821		12.96096	69.26115			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 03/11/2022	GOVI		837.05000	837.05000		838.56700	838.56700			0.00	0.00	0	884.0
GOVI	On 02/02/2023	GOVI		852.06400	852.06400		853.54800	853.54800			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		868.19900	868.19900		869.72000	869.72000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		885.08100	885.08100		886.88400	886.88400			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		901.95700	901.95700		903.61500	903.61500			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		167.66134	167.66134		167.85293	167.85293			0.00	0.00	0	7,188.0
I2025	On 02/02/2023	Bond Future		168.99737	168.99737		169.17998	169.17998			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future		172.24039	172.24039		172.42861	172.42861			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		173.84861	173.84861		174.09072	174.09072			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		177.20098	177.20098		177.41181	177.41181			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 03/11/2022	Bond Future		122.70962	122.70962		122.45242	122.45242			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future		124.94392	124.94392		124.67302	124.67302			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		126.02934	126.02934		125.75465	125.75465			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
I2029	On 03/08/2023	Bond Future	128.50993		128.50993		128.26685	128.26685			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	129.62654		129.62654		129.35213	129.35213			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
I2033	On 03/11/2022	Bond Future	114.97266		114.97266		114.94888	114.94888			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future	117.06595		117.06595		117.03324	117.03324			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future	117.91409		117.91409		117.88207	117.88207			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	120.23491		120.23491		120.23689	120.23689			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	121.10230		121.10230		121.07936	121.07936			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 03/11/2022	Bond Future	130.28216		130.28216		129.92113	129.92113			0.00	0.00	0	5,473.0
I2038	On 02/02/2023	Bond Future	130.72312		130.72312		130.34591	130.34591			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	133.23206		133.23206		132.84924	132.84924			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	133.85024		133.85024		133.49848	133.49848			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	136.43110		136.43110		136.04483	136.04483			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 03/11/2022	Bond Future	116.59538		116.59538		116.75259	116.75259			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future	118.71856		118.71856		118.86993	118.86993			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	118.93533		118.93533		119.09089	119.09089			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	121.27698		121.27698		121.47070	121.47070			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	121.47600		121.47600		121.64800	121.64800			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 03/11/2022	Bond Future	119.99261		119.99261		119.73844	119.73844			0.00	55,676,571.04	464	12,414.0
I2050	On 02/02/2023	Bond Future	120.03079		120.03079		119.76314	119.76314			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	122.33458		122.33458		122.06322	122.06322			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	122.51664		122.51664		122.27561	122.27561			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	124.87919		124.87919		124.60801	124.60801			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 03/11/2022	Index Future	326.31800		326.31800		326.14700	326.14700			0.00	0.00	0	704.0
IGOV	On 02/02/2023	Index Future	332.25100		332.25100		332.05300	332.05300			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	338.62100		338.62100		338.42300	338.42300			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	345.28200		345.28200		345.17800	345.17800			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	351.94000		351.94000		351.76500	351.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.82500		94.17500		5.82500	94.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.55500		93.44500		6.50500	93.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.64000		93.36000		6.59000	93.41000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.25500		92.74500		7.20500	92.79500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.32000		92.68000		7.28000	92.72000			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
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future			7.71000		92.29000		7.65000	92.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.78000		92.22000		7.73000	92.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.07500		91.92500		8.02500	91.97500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.12500		91.87500		8.07500	91.92500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.12000		91.88000		8.08000	91.92000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.11000		91.89000		8.07000	91.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.08500		91.91500		8.04500	91.95500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			8.94405		109.25835		8.84171	109.61677		5.01	0.00	165,089,366.85	1,511	63,582.0
R186	On 03/11/2022	Bond Future	8.23	Call	59.80000		0.05980		96.38000	0.09638	59.800	4.27	0.08	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	826.22000		0.82622		660.15000	0.66015	826.220	4.69	0.52	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.07557		105.92296		8.96747	106.27990		5.22	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.19381		107.93268		9.07613	108.29784		5.00	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.30903		104.73159		9.16988	105.13585		4.92	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.45687		106.72827		9.31285	107.11757		4.60	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 03/11/2022	Bond Future			339.06083		339.06083		339.11291	339.11291			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			336.31060		336.31060		336.33879	336.33879			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			342.76574		342.76574		342.79875	342.79875			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			340.27118		340.27118		340.40366	340.40366			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.83236		346.83236		346.89617	346.89617			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 03/11/2022	Bond Future			251.29846		251.29846		251.22351	251.22351			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			251.13405		251.13405		251.03917	251.03917			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			255.95351		255.95351		255.85986	255.85986			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.08241		256.08241		256.06124	256.06124			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			261.02058		261.02058		260.94547	260.94547			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			7.14715		101.64581		7.18242	101.63505		0.41	0.00	0.00	0	23,874.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.28478		90.69399		10.26107	90.80413		8.74	0.00	208,596,177.00	2,300	66,878.0
R2030	On 03/11/2022	Bond Future	9.70	Call	148.41000		0.14841		168.07000	0.16807	148.410	6.98	0.13	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	855.34000		0.85534		915.44000	0.91544	855.340	7.68	0.45	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	63.58000		0.06358		61.96000	0.06196	63.580	10.32	0.04	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.42834		88.31770		10.40492	88.42313		9.14	0.00	0.00	0	5,200.0

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
R2030	On 02/02/2023	Bond Future	8.81	Call	179.88000	0.17988	191.17000	0.19117	179.880	9.29	0.08	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	281.04000	0.28104	297.17000	0.29717	281.040	9.12	0.12	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,222.78000	4.22278	4,148.87000	4.14887	4,222.780	8.76	0.76	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	873.29000	0.87329	910.83000	0.91083	873.290	8.72	0.30	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,261.35000	3.26135	3,197.72000	3.19772	3,261.350	8.74	0.67	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	835.86000	0.83586	815.02000	0.81502	835.860	9.53	0.26	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	4,689.39000	4.68939	4,778.14000	4.77814	4,689.390	9.73	0.79	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,387.76000	5.38776	5,480.13000	5.48013	5,387.760	9.94	0.83	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.56753	89.99413	10.54262	90.10283			8.84	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	470.03000	0.47003	489.63000	0.48963	470.030	8.76	0.15	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	887.32000	0.88732	919.10000	0.91910	887.320	8.53	0.25	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	978.17000	0.97817	1,012.30000	1.01230	978.170	8.50	0.27	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,099.19000	1.09919	1,136.31000	1.13631	1,099.190	8.45	0.30	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,376.29000	1.37629	1,419.73000	1.41973	1,376.290	8.36	0.35	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,132.94000	2.13294	2,189.79000	2.18979	2,132.940	8.49	0.47	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,645.00000	2.64500	2,708.99000	2.70899	2,645.000	8.60	0.54	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,254.60000	1.25460	1,227.93000	1.22793	1,254.600	9.13	0.29	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	982.42000	0.98242	961.23000	0.96123	982.420	9.40	0.24	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	680.81000	0.68081	666.00000	0.66600	680.810	9.80	0.17	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	457.62000	0.45762	447.73000	0.44773	457.620	10.26	0.12	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	430.93000	0.43093	421.63000	0.42163	430.930	10.32	0.11	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.70967	87.73960	10.67708	87.87721			8.84	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,199.91000	2.19991	2,265.46000	2.26546	2,199.910	8.46	0.44	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,713.84000	2.71384	2,787.83000	2.78783	2,713.840	8.60	0.50	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	780.44000	0.78044	761.14000	0.76114	780.440	10.27	0.17	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	637.97000	0.63797	622.15000	0.62215	637.970	10.55	0.14	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.86099	89.41231	10.83131	89.53353			8.38	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future			10.75314	86.29096	10.71926	86.46890			10.57	0.00	431,454,800.00	5,000	168,761.0
R2032	On 03/11/2022	Bond Future	9.31	Call	3.18000	0.00318	4.26000	0.00426	3.180	8.83	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	4.26000	0.00426	5.67000	0.00567	4.260	8.82	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	7.51000	0.00751	9.81000	0.00981	7.510	8.80	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	71.91000	0.07191	86.96000	0.08696	71.910	8.71	0.06	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,632.22000	3.63222	3,483.09000	3.48309	3,632.220	8.88	0.88	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,396.97000	3.39697	3,252.66000	3.25266	3,396.970	8.97	0.86	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	256.64000	0.25664	295.45000	0.29545	256.640	9.06	0.17	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,058.39000	2.05839	1,952.78000	1.95278	2,058.390	9.54	0.67	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	1,829.17000	1.82917	1,732.49000	1.73249	1,829.170	9.68	0.62	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,070.24000	1.07024	1,165.24000	1.16524	1,070.240	9.90	0.45	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	313.76000	0.31376	294.97000	0.29497	313.760	11.48	0.16	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	251.96000	0.25196	237.01000	0.23701	251.960	11.68	0.13	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	44.98000	0.04498	42.77000	0.04277	44.980	13.06	0.03	0.00	0	750.0	

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 02/02/2023	Bond Future			10.89675	87.84160		10.86262	88.01640		10.86	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	180.55000	0.18055		196.79000	0.19679	180.550	10.20	0.07	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	247.65000	0.24765		268.59000	0.26859	247.650	10.16	0.10	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	554.43000	0.55443		593.52000	0.59352	554.430	10.07	0.19	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,693.75000	4.69375	4,570.65000	4.57065	4,693.750	10.02	0.75	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	889.02000	0.88902	944.15000	0.94415	889.020	10.01	0.27	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,428.21000	3.42821	3,326.46000	3.32646	3,428.210	10.17	0.63	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,725.48000	1.72548	1,809.69000	1.80969	1,725.480	10.29	0.43	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	806.84000	0.80684	776.32000	0.77632	806.840	11.59	0.22	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	280.78000	0.28078	269.96000	0.26996	280.780	12.73	0.09	0.00	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.03171	85.34834		10.99582	85.52768		11.15	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,957.78000	1.95778	2,036.79000	2.03679	1,957.780	10.47	0.40	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,876.00000	3.87600	3,991.60000	3.99160	3,876.000	11.03	0.61	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	400.17000	0.40017	387.32000	0.38732	400.170	13.35	0.09	0.00	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.16387	87.01099		11.12109	87.21963		10.75	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,573.98000	5.57398	5,719.87000	5.71987	5,573.980	11.12	0.67	0.00	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.31261	84.51199		11.27170	84.70633		10.71	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future			11.08991	86.98080		11.07133	87.09097		11.94	0.00	407,765,990.40	4,688	61,662.0
R2035	On 03/11/2022	Bond Future	9.82	Call	17.35000	0.01735	20.35000	0.02035	17.350	10.69	0.01	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	143.31000	0.14331	159.35000	0.15935	143.310	10.71	0.09	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,548.84000	3.54884	3,471.04000	3.47104	3,548.840	11.01	0.80	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	1,817.46000	1.81746	1,771.57000	1.77157	1,817.460	11.54	0.55	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,394.70000	1.39470	1,463.37000	1.46337	1,394.700	11.63	0.48	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	38.65000	0.03865	38.60000	0.03860	38.650	14.23	0.02	0.00	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.23218	88.54311		11.21394	88.64888		12.35	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	260.26000	0.26026	273.93000	0.27393	260.260	11.22	0.09	0.00	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	306.91000	0.30691	322.42000	0.32242	306.910	11.22	0.11	0.00	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	661.24000	0.66124	688.60000	0.68860	661.240	11.23	0.20	0.00	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	1,166.35000	1.16635	1,206.48000	1.20648	1,166.350	11.37	0.30	0.00	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,613.87000	4.61387	4,549.05000	4.54905	4,613.870	11.38	0.69	0.00	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,110.70000	2.11070	2,167.69000	2.16769	2,110.700	11.77	0.45	0.00	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,144.42000	3.14442	3,096.04000	3.09604	3,144.420	11.79	0.55	0.00	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,196.02000	1.19602	1,176.68000	1.17668	1,196.020	13.04	0.26	0.00	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	302.99000	0.30299	298.90000	0.29890	302.990	14.79	0.08	0.00	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.35924	85.72131		11.34007	85.83025		12.80	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	615.77000	0.61577	636.65000	0.63665	615.770	11.89	0.15	0.00	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,268.95000	1.26895	1,304.22000	1.30422	1,268.950	11.86	0.27	0.00	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,553.91000	1.55391	1,594.40000	1.59440	1,553.910	11.86	0.31	0.00	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,832.86000	2.83286	2,891.24000	2.89124	2,832.860	12.18	0.47	0.00	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,394.33000	1.39433	1,374.70000	1.37470	1,394.330	13.71	0.24	0.00	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	782.23000	0.78223	771.50000	0.77150	782.230	14.65	0.14	0.00	0.00	0	491.0

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 Inter
R2035	On	03/08/2023			Bond Future	11.48518	87.39084		11.46061	87.52767		12.48	0.00	0.00	0	0.0
R2035	On	02/11/2023			Bond Future	11.62768	84.55611		11.60543	84.67735		12.61	0.00	0.00	0	0.0
R2035	On	28/02/2035			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On	03/11/2022			Bond Future	11.22346	83.14651		11.20478	83.25899		12.74	0.00	363,765,981.25	4,375	65,323.0
R2037	On	02/02/2023			Bond Future	11.35515	80.38433		11.33678	80.49273		13.92	0.00	0.00	0	73,477.0
R2037	On	02/02/2023	11.10	Call	Bond Future	1,937.88000	1.93788	1,993.28000	1.99328	1,937.880	13.03	0.42	0.00	0	636.0	
R2037	On	02/02/2023	11.97	Put	Bond Future	1,381.01000	1.38101	1,358.16000	1.35816	1,381.010	14.27	0.29	0.00	0	636.0	
R2037	On	04/05/2023			Bond Future	11.48163	81.91059		11.46235	82.02226		13.73	0.00	0.00	0	0.0
R2037	On	04/05/2023	11.03	Call	Bond Future	2,258.32000	2.25832	2,310.05000	2.31005	2,258.320	12.94	0.40	0.00	0	400.0	
R2037	On	04/05/2023	11.78	Call	Bond Future	4,469.96000	4.46996	4,544.36000	4.54436	4,469.960	13.77	0.60	0.00	0	400.0	
R2037	On	04/05/2023	13.73	Put	Bond Future	607.71000	0.60771	599.81000	0.59981	607.710	16.46	0.11	0.00	0	400.0	
R2037	On	03/08/2023			Bond Future	11.60936	79.24852		11.58501	79.38687		14.13	0.00	0.00	0	0.0
R2037	On	02/11/2023			Bond Future	11.73988	80.75935		11.71772	80.88290		13.56	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	03/11/2022			Bond Future	11.32589	84.95651		11.31226	85.04476		13.45	0.00	8,155,824.96	96	52,377.0
R2040	On	03/11/2022	10.60	Call	Bond Future	204.24000	0.20424	221.69000	0.22169	204.240	12.12	0.11	0.00	0	1,600.0	
R2040	On	03/11/2022	10.70	Call	Bond Future	297.56000	0.29756	320.22000	0.32022	297.560	12.24	0.15	0.00	0	1,078.0	
R2040	On	03/11/2022	11.20	Call	Bond Future	1,267.95000	1.26795	1,322.14000	1.32214	1,267.950	12.93	0.43	0.00	0	1,078.0	
R2040	On	03/11/2022	11.30	Call	Bond Future	1,578.22000	1.57822	1,638.37000	1.63837	1,578.220	13.10	0.49	0.00	0	1,600.0	
R2040	On	03/11/2022	12.52	Put	Bond Future	123.38000	0.12338	123.77000	0.12377	123.380	15.32	0.06	0.00	0	1,078.0	
R2040	On	02/02/2023			Bond Future	11.45408	81.97652		11.44092	82.06009		14.73	0.00	0.00	0	64,540.0
R2040	On	02/02/2023	10.21	Call	Bond Future	414.88000	0.41488	430.61000	0.43061	414.880	13.38	0.13	0.00	0	388.0	
R2040	On	02/02/2023	10.96	Call	Bond Future	1,506.57000	1.50657	1,544.21000	1.54421	1,506.570	13.63	0.34	0.00	0	388.0	
R2040	On	02/02/2023	11.19	Call	Bond Future	2,091.07000	2.09107	2,136.43000	2.13643	2,091.070	13.89	0.42	0.00	0	621.0	
R2040	On	02/02/2023	12.07	Put	Bond Future	1,522.35000	1.52235	1,507.34000	1.50734	1,522.350	15.27	0.29	0.00	0	621.0	
R2040	On	02/02/2023	12.27	Put	Bond Future	1,228.22000	1.22822	1,216.56000	1.21656	1,228.220	15.61	0.25	0.00	0	388.0	
R2040	On	04/05/2023			Bond Future	11.57690	83.53319		11.56306	83.61951		14.53	0.00	0.00	0	0.0
R2040	On	04/05/2023	10.17	Call	Bond Future	779.29000	0.77929	799.03000	0.79903	779.290	13.47	0.17	0.00	0	388.0	
R2040	On	04/05/2023	10.73	Call	Bond Future	1,564.42000	1.56442	1,596.49000	1.59649	1,564.420	13.45	0.29	0.00	0	486.0	
R2040	On	04/05/2023	10.92	Call	Bond Future	1,964.07000	1.96407	2,001.05000	2.00105	1,964.070	13.60	0.34	0.00	0	388.0	
R2040	On	04/05/2023	11.48	Call	Bond Future	3,490.21000	3.49021	3,541.37000	3.54137	3,490.210	14.18	0.50	0.00	0	486.0	
R2040	On	04/05/2023	12.78	Put	Bond Future	1,509.77000	1.50977	1,497.10000	1.49710	1,509.770	16.04	0.23	0.00	0	388.0	
R2040	On	04/05/2023	13.45	Put	Bond Future	910.02000	0.91002	903.02000	0.90302	910.020	17.02	0.15	0.00	0	486.0	
R2040	On	03/08/2023			Bond Future	11.70078	80.65235		11.68232	80.76539		14.99	0.00	0.00	0	0.0
R2040	On	02/11/2023			Bond Future	11.82677	82.18989		11.81056	82.28737		14.39	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	03/11/2022			Bond Future	11.30560	81.93237		11.28677	82.05729		14.23	0.00	36,541,837.02	446	73,454.0
R2044	On	03/11/2022	10.60	Call	Bond Future	219.84000	0.21984	242.70000	0.24270	219.840	12.82	0.12	0.00	0	1,900.0	
R2044	On	03/11/2022	11.30	Call	Bond Future	1,675.26000	1.67526	1,755.84000	1.75584	1,675.260	13.86	0.51	0.00	0	1,900.0	

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 02/02/2023	Bond Future			11.42554	79.02323		11.40694	79.14435			15.60	0.00	0.00	0	33,819.0
R2044	On 02/02/2023	Bond Future	12.00	Put	1,613.21000	1.61321		1,586.46000	1.58646	1,613.210		16.05	0.30	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.54002	80.52385		11.52056	80.64845			15.41	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,293.80000	3.29380		3,249.80000	3.24980	3,293.800		15.41	0.42	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	2,711.30000	2.71130		2,674.44000	2.67444	2,711.300		15.78	0.36	0.00	0	4,115.0
R2044	On 03/08/2023	Bond Future			11.65509	77.70960		11.63107	77.86076			15.92	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.77173	79.19104		11.74959	79.32801			15.29	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 03/11/2022	Bond Future			11.22085	81.00890		11.20194	81.13855			14.76	0.00	465,558,148.30	5,747	251,983.0
R2048	On 03/11/2022	Bond Future	10.60	Call	297.03000	0.29703		325.88000	0.32588	297.030		13.31	0.15	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	2,013.24000	2.01324		2,103.30000	2.10330	2,013.240		14.38	0.56	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.33324	82.50074		11.31452	82.62680			15.32	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	742.70000	0.74270		774.62000	0.77462	742.700		13.93	0.19	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,308.33000	2.30833		2,374.08000	2.37408	2,308.330		14.67	0.44	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.44020	79.60867		11.42064	79.73823			15.99	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.54813	81.12164		11.52417	81.27773			15.64	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.65912	78.25027		11.63694	78.39233			15.89	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
R209	On 03/11/2022	Bond Future			11.07840	67.35583		11.04946	67.50648			13.45	0.00	2,963,656.52	44	20,285.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.56000	0.00056		0.76000	0.00076	0.560		12.07	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	36.29000	0.03629		43.60000	0.04360	36.290		12.02	0.03	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,987.21000	5.98721		5,843.87000	5.84387	5,987.210		12.02	0.97	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,526.37000	1.52637		1,459.18000	1.45918	1,526.370		13.02	0.54	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	177.19000	0.17719		168.95000	0.16895	177.190		14.83	0.10	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.20093	68.56624		11.17193	68.71458			13.97	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.31538	66.71568		11.28515	66.86778			14.44	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	693.69000	0.69369		726.68000	0.72668	693.690		13.39	0.19	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	3,845.34000	3.84534		3,766.42000	3.76642	3,845.340		13.81	0.56	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,178.74000	1.17874		1,150.21000	1.15021	1,178.740		15.90	0.23	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.42628	68.01525		11.39090	68.19048			14.12	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.54841	66.16208		11.51466	66.32637			14.22	0.00	0.00	0	0.0
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 03/11/2022	Bond Future			231.62225	231.62225		231.44451	231.44451				0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			235.83981	235.83981		235.64164	235.64164				0.00	0.00	0	300.0

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
R210	On 04/05/2023	Bond Future			237.24028		237.24028		237.04094	237.04094			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			241.91025		241.91025		241.77685	241.77685			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			243.33190		243.33190		243.14546	243.14546			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
R213	On 03/11/2022	Bond Future			10.61537		81.67485		10.59172	81.78662		10.03	0.00	81,674.85	1	34,070.0
R213	On 03/11/2022	Bond Future	9.13	Call	1.76000		0.00176		2.26000	0.00226	1.760	8.20	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	2.51000		0.00251		3.19000	0.00319	2.510	8.18	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,837.81000		3.83781	3,736.89000	3.73689	3,837.810	7.90	0.93	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,193.57000		3.19357	3,098.76000	3.09876	3,193.570	7.84	0.89	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,344.76000		2.34476	2,265.24000	2.26524	2,344.760	8.22	0.78	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	1,740.26000		1.74026	1,676.30000	1.67630	1,740.260	8.59	0.67	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.76349		83.14189	10.74007	83.24962			10.16	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	178.31000		0.17831	189.66000	0.18966	178.310	9.96	0.08	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,287.90000		4.28790	4,213.32000	4.21332	4,287.900	9.61	0.75	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,108.26000		3.10826	3,046.44000	3.04644	3,108.260	9.54	0.64	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,319.15000		1.31915	1,368.35000	1.36835	1,319.150	9.58	0.39	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	372.05000		0.37205	362.96000	0.36296	372.050	11.25	0.12	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.89571		81.16834	10.87099	81.27919			10.32	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.02737		82.74883	10.99593	82.88617			9.95	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.18090		80.77655	11.15201	80.89925			9.87	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 03/11/2022	Bond Future			11.22432		64.82711	11.20549	64.92987			14.72	0.00	5,445,477.24	84	25,440.0
R214	On 02/02/2023	Bond Future			11.34280		65.99150	11.32419	66.09135			15.30	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.44779		63.94652	11.42838	64.04916			15.90	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.55073		65.19188	11.52697	65.31574			15.57	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.66557		63.13844	11.64363	63.25104			15.78	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 :														2,151,095,505.43	24,756	1 496 556.0
Grand Total:														2,151,095,505.43	24,756	1 496 556.0