



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	94.03000		94.03000		94.29000	94.29000			0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future	658.69100		658.69100		657.98000	657.98000			0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future	670.27500		670.27500		669.58600	669.58600			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	682.07100		682.07100		681.43000	681.43000			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	694.07000		694.07000		693.48200	693.48200			0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future	720.33800		720.33800		719.87600	719.87600			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	733.00700		733.00700		732.57500	732.57500			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	745.90700		745.90700		745.53200	745.53200			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	759.02800		759.02800		758.71800	758.71800			0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future	645.59300		645.59300		645.02400	645.02400			0.00	6,455,930.00	1	210.0
ALBI	On 06/08/2020	Index Future	656.94700		656.94700		656.40200	656.40200			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	668.50800		668.50800		668.01100	668.01100			0.00	0.00	0	0.0

an  
ast

00

00

00

00

00

00

00

00

00

00

00

00

:17

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/02/2021	Index Future		680.26800	680.26800		679.82700	679.82700			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 07/05/2020	Bond Future		12.71698	68.05167		12.73050	67.98766			0.00	0.00	0	350.0
ES33	On 06/08/2020	Bond Future		12.91395	69.26130		12.92722	69.19995			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future		13.11936	66.67557		13.13184	66.61923			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		13.34236	67.84708		13.35388	67.79639			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 07/05/2020	Bond Future		13.08062	67.53408		13.09422	67.46468			0.00	0.00	0	4,919.0
ES42	On 06/08/2020	Bond Future		13.27600	68.73430		13.28941	68.66759			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future		13.48018	65.66697		13.49292	65.60528			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		13.69433	66.82002		13.70625	66.76386			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 07/05/2020	GOVI		637.98300	637.98300		637.42200	637.42200			0.00	12,759,660.00	2	1,179.0
GOVI	On 06/08/2020	GOVI		649.20300	649.20300		648.66600	648.66600			0.00	0.00	0	0.0
GOVI	On 05/11/2020	GOVI		660.62800	660.62800		660.13900	660.13900			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		672.24900	672.24900		671.81500	671.81500			0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future		132.95538	132.95538		133.42570	133.42570			0.00	531,821.52	4	2,073.0
I2025	On 06/08/2020	Bond Future		133.84486	133.84486		134.33106	134.33106			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future		136.20510	136.20510		136.71190	136.71190			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		137.10212	137.10212		137.63127	137.63127			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 07/05/2020	Bond Future		94.27774	94.27774		95.41606	95.41606			0.00	0.00	0	3,814.0
I2029	On 06/08/2020	Bond Future		95.97686	95.97686		97.14099	97.14099			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future		96.52614	96.52614		97.71943	97.71943			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		98.24533	98.24533		99.46942	99.46942			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 07/05/2020	Bond Future			92.31186		92.31186		95.61087	95.61087			0.00	5,261,776.02	57	7,122.0
I2033	On 06/08/2020	Bond Future			93.97557		93.97557		97.33941	97.33941			0.00	0.00	0	0.0
I2033	On 05/11/2020	Bond Future			94.41125		94.41125		97.84302	97.84302			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			96.09284		96.09284		99.59520	99.59520			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 07/05/2020	Bond Future			104.69543		104.69543		110.23081	110.23081			0.00	6,595,812.09	63	11,340.0
I2038	On 06/08/2020	Bond Future			104.88728		104.88728		110.52844	110.52844			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future			106.73680		106.73680		112.48748	112.48748			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			106.91760		106.91760		112.78159	112.78159			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 07/05/2020	Bond Future			91.65738		91.65738		91.64734	91.64734			0.00	0.00	0	14,200.0
I2046	On 06/08/2020	Bond Future			93.30917		93.30917		93.30408	93.30408			0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future			93.15816		93.15816		93.16125	93.16125			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			94.81712		94.81712		94.82937	94.82937			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 07/05/2020	Bond Future			93.05206		93.05206		93.04182	93.04182			0.00	33,405,689.54	359	13,945.0
I2050	On 06/08/2020	Bond Future			92.84799		92.84799		92.84262	92.84262			0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future			94.48516		94.48516		94.48818	94.48818			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			94.24675		94.24675		94.25891	94.25891			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 07/05/2020	Index Future			243.38900		243.38900		247.90300	247.90300			0.00	0.00	0	1,009.0
IGOV	On 06/08/2020	Index Future			247.72900		247.72900		252.33600	252.33600			0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future			252.14700		252.14700		256.85900	256.85900			0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future			256.64000		256.64000		261.46000	261.46000			0.00	0.00	0	0.0
R186	On 07/05/2020	Bond Future			9.53079		108.75486		9.55469	108.63622		6.54	0.00	74,823,343.68	688	88,316.0
R186	On 07/05/2020	Bond Future	7.90	Put	8,520.30000		8.52030		8,638.91000	8.63891	8,520.300	6.49	1.00	0.00	0	2,500.0
R186	On 07/05/2020	Bond Future	8.50	Put	5,324.03000		5.32403		5,440.71000	5.44071	5,324.030	6.95	0.97	0.00	0	23,172.0
R186	On 06/08/2020	Bond Future			9.66086		105.38503		9.68481	105.27042		6.35	0.00	0.00	0	1,870.0
R186	On 06/08/2020	Bond Future	8.25	Put	7,138.60000		7.13860		7,248.80000	7.24880	7,138.600	6.35	0.95	0.00	0	3,150.0
R186	On 05/11/2020	Bond Future			9.79916		107.21831		9.82238	107.11131		5.65	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.84	Call	47.69000		0.04769		45.48000	0.04548	47.690	5.49	0.03	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.34	Call	187.05000		0.18705		179.70000	0.17970	187.050	5.69	0.09	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	3,691.14000		3.69114		3,767.11000	3.76711	3,691.140	6.37	0.67	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			9.95340		103.80133		9.97566	103.70277		5.79	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 07/05/2020	Bond Future			304.61574		304.61574		304.59502	304.59502			0.00	0.00	0	2,607.0
R197	On 06/08/2020	Bond Future			302.30928		302.30928		302.30519	302.30519			0.00	0.00	0	0.0
R197	On 05/11/2020	Bond Future			307.63994		307.63994		307.66297	307.66297			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			305.12098		305.12098		305.17409	305.17409			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 07/05/2020	Bond Future			207.83459		207.83459		219.01851	219.01851			0.00	0.00	0	8,709.0
R202	On 06/08/2020	Bond Future			207.43923		207.43923		218.83673	218.83673			0.00	0.00	0	0.0
R202	On 05/11/2020	Bond Future			211.09720		211.09720		222.71554	222.71554			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			210.60887		210.60887		222.45565	222.45565			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 07/05/2020	Bond Future			6.55493		104.54736		6.55783	104.53991		2.29	0.00	494,613,560.16	4,731	61,670.0
R2023	On 06/08/2020	Bond Future			6.48358		106.40579		6.48434	106.40399		2.17	0.00	0.00	0	0.0
R2023	On 05/11/2020	Bond Future			6.41232		104.32869		6.40878	104.33630		1.98	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			6.32660		106.16254		6.31729	106.18051		1.81	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 07/05/2020	Bond Future			10.81767		85.52372		10.82579	85.48114		9.90	0.00	92,622,188.76	1,083	101,223.0
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.01000	0.00001	0.000	9.18	0.00	0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	8.85	Put	11,231.66000		11.23166		11,274.26000	11.27426	11,231.660	9.51	1.00	0.00	0	5,820.0
R2030	On 07/05/2020	Bond Future	8.85	Call	0.21000		0.00021		0.23000	0.00023	0.210	9.51	0.00	0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	8.90	Put	10,922.45000		10.92245		10,965.06000	10.96506	10,922.450	9.57	1.00	0.00	0	5,820.0
R2030	On 06/08/2020	Bond Future			10.96922		83.03462		10.97677	82.99602		9.80	0.00	0.00	0	325.0
R2030	On 06/08/2020	Bond Future	8.36	Call	2.83000		0.00283		2.86000	0.00286	2.830	9.14	0.00	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	5.32000		0.00532		5.36000	0.00536	5.320	9.23	0.00	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	23.05000		0.02305		23.13000	0.02313	23.050	9.51	0.01	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	44.91000		0.04491		44.97000	0.04497	44.910	9.66	0.02	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Call	72.18000		0.07218		72.19000	0.07219	72.180	9.76	0.04	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	9.42	Put	8,589.46000		8.58946		8,627.88000	8.62788	8,589.460	9.94	0.94	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.75	Call	322.36000		0.32236		321.40000	0.32140	322.360	10.31	0.13	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	10.00	Call	565.61000		0.56561		563.52000	0.56352	565.610	10.67	0.19	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.70	Call	1,672.35000		1.67235		1,664.10000	1.66410	1,672.350	11.05	0.42	0.00	0	470.0
R2030	On 05/11/2020	Bond Future			11.11917		84.47884		11.12550	84.44725		8.95	0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future	8.10	Call	4.93000		0.00493		4.95000	0.00495	4.930	8.28	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	10.91000		0.01091		10.92000	0.01092	10.910	8.34	0.01	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	11.70000		0.01170		11.72000	0.01172	11.700	8.35	0.01	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	20.99000		0.02099		20.99000	0.02099	20.990	8.46	0.01	49,314.59	53	15,947.0
R2030	On 05/11/2020	Bond Future	8.73	Call	39.52000		0.03952		39.49000	0.03949	39.520	8.60	0.02	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	56.27000		0.05627		56.21000	0.05621	56.270	8.68	0.03	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	57.89000		0.05789		57.83000	0.05783	57.890	8.69	0.03	0.00	0	14,160.0

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 05/11/2020	Bond Future	9.03	Call	92.01000	0.09201		91.85000	0.09185	92.010	8.81	0.04	176,635.91	53	15,947.0
R2030	On 05/11/2020	Bond Future	9.04	Call	94.38000	0.09438		94.21000	0.09421	94.380	8.82	0.04	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	150.23000	0.15023		149.88000	0.14988	150.230	8.94	0.06	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	8,357.71000	8.35771	8,388.24000	8.38824	8,357.710	9.24	0.88	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	7,181.47000	7.18147	7,211.18000	7.21118	7,181.470	9.53	0.83	0.00	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	6,322.91000	6.32291	6,351.74000	6.35174	6,322.910	9.78	0.78	0.00	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	5,103.55000	5.10355	5,130.66000	5.13066	5,103.550	10.02	0.70	3,126,993.58	0.00	53	15,947.0
R2030	On 05/11/2020	Bond Future	10.47	Put	4,727.45000	4.72745	4,753.90000	4.75390	4,727.450	10.02	0.67	0.00	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			11.28398	81.95661		11.28889	81.93275		9.28	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	36.00000	0.03600	36.03000	0.03603	36.000	8.62	0.02	0.00	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	36.78000	0.03678	36.81000	0.03681	36.780	8.62	0.02	0.00	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	115.40000	0.11540	115.34000	0.11534	115.400	8.86	0.04	0.00	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	199.01000	0.19901	198.80000	0.19880	199.010	9.03	0.07	0.00	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	6,634.14000	6.63414	6,655.66000	6.65566	6,634.140	9.90	0.74	0.00	0.00	0	1,800.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 07/05/2020	Bond Future			11.36010	80.91248		11.37332	80.83977		11.48	0.00	28,562,105.44	353	82,284.0
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	10.39	0.00	0.00	0	3,000.0
R2032	On 07/05/2020	Bond Future	9.00	Call	0.01000	0.00001	0.01000	0.00001	0.010	10.42	0.00	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.17	Call	0.05000	0.00005	0.05000	0.00005	0.050	10.67	0.00	0.00	0.00	0	3,000.0
R2032	On 07/05/2020	Bond Future	9.20	Call	0.06000	0.00006	0.07000	0.00007	0.060	10.71	0.00	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.30	Call	0.17000	0.00017	0.18000	0.00018	0.170	10.86	0.00	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.50	Call	0.94000	0.00094	0.98000	0.00098	0.940	11.19	0.00	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.54	Put	10,963.40000	10.96340	11,036.16000	11.03616	10,963.400	11.24	1.00	0.00	0.00	0	3,000.0
R2032	On 06/08/2020	Bond Future			11.51518	82.35067		11.52809	82.28125		10.98	0.00	0.00	0	300.0
R2032	On 06/08/2020	Bond Future	8.79	Call	2.39000	0.00239	2.37000	0.00237	2.390	10.00	0.00	0.00	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	22.50000	0.02250	22.26000	0.02226	22.500	10.55	0.01	0.00	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	9,495.07000	9.49507	9,562.53000	9.56253	9,495.070	11.13	0.93	0.00	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			11.67604	79.62560		11.68808	79.56232		10.63	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	21.14000	0.02114	20.87000	0.02087	21.140	9.94	0.01	0.00	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	36.63000	0.03663	36.16000	0.03616	36.630	10.09	0.02	0.00	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	92.91000	0.09291	91.75000	0.09175	92.910	10.38	0.04	0.00	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	141.17000	0.14117	139.43000	0.13943	141.170	10.52	0.05	0.00	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	5,293.77000	5.29377	5,342.00000	5.34200	5,293.770	11.86	0.67	0.00	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	4,946.60000	4.94660	4,993.50000	4.99350	4,946.600	11.86	0.64	0.00	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			11.84847	81.02460		11.85948	80.96811		10.59	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	44.01000	0.04401	43.55000	0.04355	44.010	9.88	0.02	0.00	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	129.54000	0.12954	128.21000	0.12821	129.540	10.09	0.04	0.00	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	7,016.48000	7.01648	7,061.37000	7.06137	7,016.480	11.40	0.71	0.00	0.00	0	800.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 07/05/2020	Bond Future			11.56568	82.88633		11.56331	82.90055		12.52	0.00	80,897,058.08	976	132,380.0
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.06	0.00	0.00	0	5,000.0

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
R2035	On 07/05/2020	Bond Future	9.18	Call	0.01000	0.00001		0.01000	0.00001	0.010	11.09	0.00	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	9.55	Call	0.27000	0.00027		0.32000	0.00032	0.270	11.74	0.00	0.00	0	7,500.0	
R2035	On 07/05/2020	Bond Future	9.75	Call	1.57000	0.00157		1.78000	0.00178	1.570	12.16	0.00	0.00	0	5,000.0	
R2035	On 07/05/2020	Bond Future	9.78	Call	1.96000	0.00196		2.21000	0.00221	1.960	12.20	0.00	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	9.85	Call	3.19000	0.00319		3.57000	0.00357	3.190	12.30	0.00	0.00	0	7,500.0	
R2035	On 07/05/2020	Bond Future	10.57	Put	6,460.85000	6.46085	6,453.77000	6.45377	6,460.850	13.57	0.92	0.00	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	10.75	Put	5,400.59000	5.40059	5,397.32000	5.39732	5,400.590	13.98	0.87	0.00	0.00	0	5,000.0	
R2035	On 06/08/2020	Bond Future			11.71379	84.35969	11.71054	84.37877		12.07	0.00	0.00	0.00	0	410.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.89000	0.00089	0.94000	0.00094	0.890	10.72	0.00	0.00	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	2.54000	0.00254	2.68000	0.00268	2.540	10.72	0.00	0.00	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	3.63000	0.00363	3.82000	0.00382	3.630	10.72	0.00	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	42.90000	0.04290	44.32000	0.04432	42.900	11.37	0.02	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	8,360.50000	8.36050	8,348.63000	8.34863	8,360.500	12.29	0.87	0.00	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			11.86977	81.32857	11.86509	81.35547		11.84	0.00	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			12.03973	82.75776	12.03343	82.79313		11.82	0.00	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	12,374.75000	12.37475	12,346.71000	12.34671	12,374.750	11.74	0.88	0.00	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	7,278.39000	7.27839	7,260.04000	7.26004	7,278.390	12.76	0.68	0.00	0.00	0	650.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0.00	0	0.0	
R2037	On 07/05/2020	Bond Future			11.74983	78.79319	11.76795	78.68651		13.35	0.00	307,451,027.38	0.00	3,902	81,446.0	
R2037	On 07/05/2020	Bond Future	9.70	Call	0.23000	0.00023	0.24000	0.00024	0.230	12.29	0.00	0.00	0.00	0	7,500.0	
R2037	On 07/05/2020	Bond Future	10.00	Call	2.99000	0.00299	3.01000	0.00301	2.990	12.96	0.00	0.00	0.00	0	7,500.0	
R2037	On 06/08/2020	Bond Future			11.90394	75.93390	11.92203	75.82968		13.51	0.00	0.00	0.00	0	300.0	
R2037	On 05/11/2020	Bond Future			12.05431	77.25450	12.07184	77.15552		12.65	0.00	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future			12.21738	74.35468	12.23425	74.26153		13.27	0.00	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	176.72000	0.17672	173.47000	0.17347	176.720	12.55	0.05	0.00	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	12,138.81000	12.13881	12,222.53000	12.22253	12,138.810	13.15	0.86	0.00	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	718.50000	0.71850	707.45000	0.70745	718.500	13.25	0.16	0.00	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	9,367.65000	9.36765	9,444.28000	9.44428	9,367.650	13.60	0.77	0.00	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	5,050.36000	5.05036	5,107.22000	5.10722	5,050.360	14.49	0.54	0.00	0.00	0	240.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	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	668,644,570.40	0.00	8,285	64,953.0	
R2040	On 07/05/2020	Bond Future			11.88521	80.70544	11.90331	80.59364		13.79	0.00	0.00	0.00	0	2,640.0	
R2040	On 07/05/2020	Bond Future	9.50	Call	0.01000	0.00001	0.01000	0.00001	0.010	12.24	0.00	0.00	0.00	0	2,640.0	
R2040	On 07/05/2020	Bond Future	9.85	Call	0.40000	0.00040	0.41000	0.00041	0.400	13.05	0.00	0.00	0.00	0	7,500.0	
R2040	On 07/05/2020	Bond Future	10.00	Call	1.47000	0.00147	1.50000	0.00150	1.470	13.40	0.00	0.00	0.00	0	2,640.0	
R2040	On 07/05/2020	Bond Future	10.15	Call	4.18000	0.00418	4.21000	0.00421	4.180	13.63	0.00	0.00	0.00	0	7,500.0	
R2040	On 07/05/2020	Bond Future	11.10	Call	367.21000	0.36721	361.04000	0.36104	367.210	15.64	0.15	0.00	0.00	0	450.0	
R2040	On 07/05/2020	Bond Future	11.80	Call	1,678.27000	1.67827	1,645.09000	1.64509	1,678.270	16.00	0.47	0.00	0.00	0	450.0	
R2040	On 06/08/2020	Bond Future			12.03995	77.62952	12.05804	77.52024		13.99	0.00	0.00	0.00	0	600.0	
R2040	On 06/08/2020	Bond Future	9.57	Call	9.22000	0.00922	8.99000	0.00899	9.220	12.55	0.00	0.00	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.07	Call	72.07000	0.07207	70.40000	0.07040	72.070	13.42	0.03	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
R2040	On 06/08/2020	Bond Future	10.79	Put	8,692.46000	8.69246	8,791.92000	8.79192	8,692.460	14.37	0.86	0.00	0	800.0		
R2040	On 06/08/2020	Bond Future	10.85	Put	8,332.85000	8.33285	8,431.14000	8.43114	8,332.850	14.48	0.84	0.00	0	12,538.0		
R2040	On 06/08/2020	Bond Future	11.26	Put	6,147.42000	6.14742	6,235.67000	6.23567	6,147.420	15.27	0.73	0.00	0	517.0		
R2040	On 05/11/2020	Bond Future			12.19070	78.97960	12.20828	78.87559		13.11	0.00	0.00	0	0.0		
R2040	On 05/11/2020	Bond Future	9.50	Call	33.17000	0.03317	32.37000	0.03237	33.170	11.93	0.01	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	9.73	Call	69.36000	0.06936	67.77000	0.06777	69.360	12.23	0.02	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	10.00	Call	146.23000	0.14623	143.10000	0.14310	146.230	12.58	0.05	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	10.23	Call	250.45000	0.25045	245.37000	0.24537	250.450	12.84	0.07	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	11.50	Put	6,283.98000	6.28398	6,359.41000	6.35941	6,283.980	14.57	0.65	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	11.70	Put	5,425.21000	5.42521	5,495.76000	5.49576	5,425.210	14.57	0.60	0.00	0	2,000.0		
R2040	On 04/02/2021	Bond Future			12.35409	75.85968	12.37105	75.76158		13.79	0.00	0.00	0	0.0		
R2040	On 04/02/2021	Bond Future	9.49	Call	104.63000	0.10463	102.64000	0.10264	104.630	12.89	0.03	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	9.57	Call	121.19000	0.12119	118.89000	0.11889	121.190	12.89	0.03	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.07	Call	312.39000	0.31239	306.96000	0.30696	312.390	13.19	0.08	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.24	Call	421.82000	0.42182	414.76000	0.41476	421.820	13.35	0.10	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.57	Put	7,139.87000	7.13987	7,209.24000	7.20924	7,139.870	14.78	0.64	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.74	Put	6,484.38000	6.48438	6,550.22000	6.55022	6,484.380	15.05	0.60	0.00	0	800.0		
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2044	On 07/05/2020	Bond Future			11.92814	77.48304	11.94105	77.40384		14.53	0.00	22,547,564.64	291	79,913.0		
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.78	0.00	0.00	0	556.0		
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.78	0.00	0.00	0	100.0		
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.78	0.00	0.00	0	129.0		
R2044	On 07/05/2020	Bond Future	9.91	Call	0.31000	0.00031	0.33000	0.00033	0.310	13.27	0.00	0.00	0	556.0		
R2044	On 07/05/2020	Bond Future	9.97	Call	0.55000	0.00055	0.58000	0.00058	0.550	13.42	0.00	0.00	0	129.0		
R2044	On 07/05/2020	Bond Future	9.98	Call	0.60000	0.00060	0.63000	0.00063	0.600	13.44	0.00	0.00	0	100.0		
R2044	On 07/05/2020	Bond Future	10.81	Put	7,552.70000	7.55270	7,632.29000	7.63229	7,552.700	15.11	0.95	0.00	0	129.0		
R2044	On 07/05/2020	Bond Future	11.02	Put	6,186.78000	6.18678	6,265.64000	6.26564	6,186.780	15.62	0.89	0.00	0	556.0		
R2044	On 07/05/2020	Bond Future	11.09	Put	5,761.97000	5.76197	5,840.33000	5.84033	5,761.970	15.81	0.87	0.00	0	100.0		
R2044	On 06/08/2020	Bond Future			12.07899	74.47518	12.09171	74.39887		14.75	0.00	0.00	0	500.0		
R2044	On 06/08/2020	Bond Future	9.01	Call	0.78000	0.00078	0.78000	0.00078	0.780	13.09	0.00	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	9.36	Call	3.46000	0.00346	3.45000	0.00345	3.460	13.09	0.00	0.00	0	602.0		
R2044	On 06/08/2020	Bond Future	9.66	Call	13.24000	0.01324	13.14000	0.01314	13.240	13.40	0.01	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	9.98	Call	50.19000	0.05019	49.73000	0.04973	50.190	13.99	0.02	0.00	0	602.0		
R2044	On 06/08/2020	Bond Future	10.93	Put	8,127.16000	8.12716	8,196.85000	8.19685	8,127.160	15.41	0.83	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	11.09	Put	7,234.41000	7.23441	7,301.86000	7.30186	7,234.410	15.73	0.78	0.00	0	602.0		
R2044	On 05/11/2020	Bond Future			12.22576	75.77037	12.23780	75.69963		13.82	0.00	0.00	0	0.0		
R2044	On 05/11/2020	Bond Future	8.87	Call	5.06000	0.00506	5.02000	0.00502	5.060	12.58	0.00	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.29	Call	17.95000	0.01795	17.76000	0.01776	17.950	12.58	0.01	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	9.34	Call	20.65000	0.02065	20.43000	0.02043	20.650	12.58	0.01	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	9.72	Call	65.28000	0.06528	64.56000	0.06456	65.280	12.89	0.02	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.97	Call	131.94000	0.13194	130.52000	0.13052	131.940	13.22	0.04	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	10.02	Call	149.97000	0.14997	148.36000	0.14836	149.970	13.28	0.05	0.00	0	1,815.0		



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
R2044	On 05/11/2020	Bond Future	10.04	Call	157.60000		0.15760		155.91000	0.15591	157.600	13.31	0.05	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	8,551.41000		8.55141		8,611.83000	8.61183	8,551.410	14.56	0.77	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	7,985.18000		7.98518		8,044.09000	8.04409	7,985.180	14.75	0.75	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	6,993.09000		6.99309		7,048.92000	7.04892	6,993.090	15.14	0.69	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	6,773.66000		6.77366		6,828.72000	6.82872	6,773.660	15.23	0.68	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.38468		72.71925		12.39592	72.65471		14.55	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	140.33000		0.14033		139.03000	0.13903	140.330	13.60	0.04	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	14,475.76000		14.47576		14,536.29000	14.53629	14,475.760	14.13	0.90	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,936.81000		10.93681		10,993.04000	10.99304	10,936.810	14.63	0.80	0.00	0	405.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 07/05/2020	Bond Future			11.90739		76.26775		11.92527	76.15695		14.97	0.00	126,604,465.00	1,660	94,914.0
R2048	On 07/05/2020	Bond Future	9.69	Call	0.04000		0.00004		0.04000	0.00004	0.040	13.24	0.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.20	Put	12,139.22000		12.13922		12,250.06000	12.25006	12,139.220	14.40	1.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.70	Put	8,302.87000		8.30287		8,412.96000	8.41296	8,302.870	15.32	0.96	0.00	0	300.0
R2048	On 06/08/2020	Bond Future			12.04910		77.62345		12.06700	77.51492		14.45	0.00	0.00	0	530.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.77000		0.00077		0.76000	0.00076	0.770	12.82	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	2.35000		0.00235		2.30000	0.00230	2.350	12.82	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	176.43000		0.17643		172.77000	0.17277	176.430	14.26	0.06	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	574.62000		0.57462		563.74000	0.56374	574.620	14.95	0.16	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	936.42000		0.93642		919.88000	0.91988	936.420	15.44	0.23	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	2,466.91000		2.46691		2,430.01000	2.43001	2,466.910	16.30	0.44	0.00	0	470.0
R2048	On 05/11/2020	Bond Future			12.19713		74.53851		12.21460	74.43489		14.24	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			12.35772		75.84822		12.37465	75.75019		14.25	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208	On 07/05/2020	Bond Future			5.60633		101.74081		5.61256	101.73546		0.52	0.00	38,152,803.75	375	29,982.0
R208	On 06/08/2020	Bond Future			4.98803		103.54927		4.98763	103.54952		0.42	0.00	0.00	0	0.0
R208	On 05/11/2020	Bond Future			3.62027		101.94923		3.59589	101.95870		0.24	0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
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 07/05/2020	Bond Future			11.61627		62.19018		11.62907	62.12602		14.65	0.00	2,736,367.92	44	72,295.0
R209	On 06/08/2020	Bond Future			11.75417		63.29561		11.76674	63.23374		14.00	0.00	0.00	0	200.0
R209	On 05/11/2020	Bond Future			11.89577		61.24703		11.90763	61.18971		13.48	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			12.04598		62.32312		12.05700	62.27087		13.49	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
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 07/05/2020		Bond Future	174.22046	174.22046		180.48268	180.48268			0.00	0.00	0	1,935.0
R210	On 06/08/2020		Bond Future	177.36036	177.36036		183.74544	183.74544			0.00	0.00	0	0.0
R210	On 05/11/2020		Bond Future	177.76456	177.76456		184.27866	184.27866			0.00	0.00	0	0.0
R210	On 04/02/2021		Bond Future	180.93049	180.93049		187.57867	187.57867			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 07/05/2020		Bond Future	164.56592	164.56592		164.70552	164.70552			0.00	0.00	0	6,719.0
R212	On 06/08/2020		Bond Future	165.23606	165.23606		165.38730	165.38730			0.00	0.00	0	0.0
R212	On 05/11/2020		Bond Future	168.14973	168.14973		168.31853	168.31853			0.00	0.00	0	0.0
R212	On 04/02/2021		Bond Future	168.81489	168.81489		169.00304	169.00304			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 07/05/2020		Bond Future	11.07217	76.08401		11.08517	76.01770		11.20	0.00	760,840.10	10	15,444.0
R213	On 06/08/2020		Bond Future	11.21420	77.43641		11.22686	77.37322		10.65	0.00	0.00	0	300.0
R213	On 05/11/2020		Bond Future	11.36565	75.23540		11.37742	75.17793		10.15	0.00	0.00	0	0.0
R213	On 04/02/2021		Bond Future	11.53172	76.55764		11.54243	76.50658		10.11	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 07/05/2020		Bond Future	11.82425	60.37746		11.83691	60.31377		15.70	0.00	75,532,202.46	1,251	21,283.0
R214	On 07/05/2020	9.31	Call	0.01000	0.00001		0.01000	0.00001	0.010	14.38	0.00	0.00	0	1,250.0
R214	On 07/05/2020	9.91	Call	1.53000	0.00153		1.60000	0.00160	1.530	15.15	0.00	0.00	0	1,250.0
R214	On 07/05/2020	10.66	Put	6,463.45000	6.46345		6,527.68000	6.52768	6,463.450	16.53	0.94	0.00	0	1,250.0
R214	On 06/08/2020		Bond Future	11.95983	61.45071		11.97229	61.38920		15.05	0.00	0.00	0	300.0
R214	On 05/11/2020		Bond Future	12.10141	59.22494		12.11321	59.16778		14.61	0.00	0.00	0	0.0
R214	On 04/02/2021		Bond Future	12.25453	60.26567		12.26556	60.21335		14.62	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
<b>Total for Derivatives :</b>												<b>2,082,311,731.03</b>	<b>24,294</b>	<b>1 438 331.0</b>
<b>Grand Total:</b>												<b>2,082,311,731.03</b>	<b>24,294</b>	<b>1 438 331.0</b>