



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: 31/03/2020

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	92.79000	92.79000		92.90000	92.90000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	646.72300	646.72300		629.42500	629.42500			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	656.70000	656.70000		639.47700	639.47700			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	667.04600	667.04600		649.95100	649.95100			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	677.54100	677.54100		660.67100	660.67100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	711.22100	711.22100		681.74400	681.74400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	722.19300	722.19300		692.63200	692.63200			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	733.57000	733.57000		703.97700	703.97700			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	745.11300	745.11300		715.58800	715.58800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	641.46200	641.46200		616.67400	616.67400			0.00	19,243,860.00	3	208.00
ALBI	On 06/08/2020	Index Future	651.35800	651.35800		626.52300	626.52300			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	661.62000	661.62000		636.78500	636.78500			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	672.03000	672.03000		647.28800	647.28800			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	12.79648	67.67657		13.43794	64.76056				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	13.02896	68.73232		13.69067	65.80653				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	13.26609	66.01768		13.94763	63.08571				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.52365	67.05608		14.22486	64.12632				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	12.96935	68.10667		13.62747	64.83948				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	13.18910	69.16942		13.87038	65.88710				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	13.41461	65.98606		14.11958	62.69305				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.65124	67.02377		14.37928	63.72716				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	633.66200	633.66200		609.17100	609.17100				0.00	0.00	0	1,180.00
GOVI	On 06/08/2020	GOVI	643.43800	643.43800		618.90100	618.90100				0.00	0.00	0	1.00
GOVI	On 05/11/2020	GOVI	653.57500	653.57500		629.03800	629.03800				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	663.85900	663.85900		639.41300	639.41300				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	133.42423	133.42423		124.49403	124.49403				0.00	0.00	0	2,087.00
I2025	On 06/08/2020	Bond Future	134.03258	134.03258		125.02937	125.02937				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	136.15367	136.15367		127.08552	127.08552				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	136.79838	136.79838		127.68198	127.68198				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	93.81681	93.81681		81.31528	81.31528				0.00	0.00	0	2,571.00
I2029	On 06/08/2020	Bond Future	95.30369	95.30369		82.64892	82.64892				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	95.66950	95.66950		82.86534	82.86534				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	97.19668	97.19668		84.25115	84.25115				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	89.45259	89.45259		80.30046	80.30046				0.00	0.00	0	7,142.00
I2033	On 06/08/2020	Bond Future	90.87030	90.87030		81.61746	81.61746				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/11/2020	Bond Future		91.08858	91.08858		81.73928	81.73928			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future		92.54261	92.54261		83.10635	83.10635			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future		100.62897	100.62897		86.35106	86.35106			0.00	10,666,670.82	106	11,962.00
I2038	On 06/08/2020	Bond Future		100.52939	100.52939		86.07260	86.07260			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		102.12036	102.12036		87.48816	87.48816			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future		102.03061	102.03061		87.23135	87.23135			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		88.83766	88.83766		73.84682	73.84682			0.00	0.00	0	15,286.00
I2046	On 06/08/2020	Bond Future		90.24563	90.24563		75.05788	75.05788			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		89.87881	89.87881		74.49670	74.49670			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future		91.31337	91.31337		75.74260	75.74260			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		90.97943	90.97943		72.66709	72.66709			0.00	19,651,556.88	216	15,776.00
I2050	On 06/08/2020	Bond Future		90.54229	90.54229		71.97933	71.97933			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		91.97515	91.97515		73.16313	73.16313			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future		91.52390	91.52390		72.46662	72.46662			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		241.67900	241.67900		216.95400	216.95400			0.00	0.00	0	983.00
IGOV	On 06/08/2020	Index Future		245.46700	245.46700		220.47300	220.47300			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future		249.39300	249.39300		224.13600	224.13600			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future		253.37400	253.37400		227.88500	227.88500			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future		9.94622	106.71707		10.55910	103.80311		7.68	0.00	8,217,214.39	77	88,394.00
R186	On 07/05/2020	Bond Future	7.90	Put	10,557.41000	10.55741	13,471.34000	13.47134	10,557.410	7.57	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	7,325.57000	7.32557	10,237.29000	10.23729	7,325.570	7.57	1.00	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future		10.14794	103.08586		10.78372	100.18217		8.18	0.00	0.00	0	2,180.00
R186	On 05/11/2020	Bond Future		10.35550	104.69319		11.01383	101.80654		7.98	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	90.71000	0.09071	44.00000	0.04400	90.710	7.76	0.04	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	215.01000	0.21501	106.39000	0.10639	215.010	7.76	0.08	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	5,846.76000	5.84676	8,356.94000	8.35694	5,846.760	7.76	0.77	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future		10.58654	101.04447		11.26658	98.18820		7.91	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future		309.23570	309.23570		298.80106	298.80106			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future		306.35339	306.35339		295.91522	295.91522			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 05/11/2020	Bond Future			311.20165		311.20165		300.78186	300.78186			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.18288		308.18288		297.82191	297.82191			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			206.58017		206.58017		175.50122	175.50122			0.00	19,418,535.98	94	7,976.00
R202	On 06/08/2020	Bond Future			205.72011		205.72011		174.24375	174.24375			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			208.97578		208.97578		177.10930	177.10930			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			208.06954		208.06954		175.82734	175.82734			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.98514		103.44913		7.30714	102.63666		3.36	0.00	0.00	0	59,868.00
R2023	On 06/08/2020	Bond Future			7.05718		105.06295		7.38977	104.29440		3.25	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.14022		102.77842		7.48195	102.06084		3.17	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			7.25232		104.39521		7.59857	103.74426		2.90	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			11.03319		84.40328		11.70503	81.03745		11.09	0.00	41,695,220.32	494	104,521.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.79	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	12,351.91000		12.35191		15,717.72000	15.71772	12,351.910	10.79	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.02000		0.00002		0.00000	0.00000	0.020	10.79	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	12,042.60000		12.04260		15,408.39000	15.40839	12,042.600	10.79	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			11.23065		81.71188		11.92398	78.33799		11.82	0.00	10,213,985.00	125	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	7.13000		0.00713		2.59000	0.00259	7.130	11.46	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	10.87000		0.01087		3.93000	0.00393	10.870	11.46	0.01	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	29.81000		0.02981		10.77000	0.01077	29.810	11.46	0.02	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	48.68000		0.04868		17.70000	0.01770	48.680	11.46	0.02	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	70.28000		0.07028		25.74000	0.02574	70.280	11.46	0.03	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	9,892.02000		9.89202		13,192.58000	13.19258	9,892.020	11.46	0.95	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	233.79000		0.23379		89.69000	0.08969	233.790	11.46	0.09	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	376.01000		0.37601		148.58000	0.14858	376.010	11.46	0.14	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	1,146.88000		1.14688		503.34000	0.50334	1,146.880	11.46	0.33	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			11.42189		82.98611		12.13523	79.60838		11.63	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	26.67000		0.02667		11.91000	0.01191	26.670	11.19	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	43.65000		0.04365		19.57000	0.01957	43.650	11.19	0.02	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	45.43000		0.04543		20.37000	0.02037	45.430	11.19	0.02	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	63.25000		0.06325		28.49000	0.02849	63.250	11.19	0.02	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	91.78000		0.09178		41.62000	0.04162	91.780	11.19	0.03	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	113.76000		0.11376		51.85000	0.05185	113.760	11.19	0.04	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	115.78000		0.11578		52.80000	0.05280	115.780	11.19	0.04	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	155.09000		0.15509		71.31000	0.07131	155.090	11.19	0.05	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	157.72000		0.15772		72.56000	0.07256	157.720	11.19	0.05	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	215.27000		0.21527		100.11000	0.10011	215.270	11.19	0.07	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	9,887.10000		9.88710		13,064.51000	13.06451	9,887.100	11.19	0.89	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	8,650.49000		8.65049		11,749.82000	11.74982	8,650.490	11.19	0.85	0.00	0	14,160.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/11/2020	Bond Future	10.06	Put	7,715.58000	7.71558	10,737.94000	10.73794	7,715.580	11.19	0.81	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	6,370.82000	6.37082	9,246.41000	9.24641	6,370.820	11.19	0.75	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	10.47	Put	5,965.77000	5.96577	8,786.70000	8.78670	5,965.770	11.19	0.73	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			11.63255	80.28527	12.36577	76.91490		11.65	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	79.23000	0.07923	41.20000	0.04120	79.230	10.89	0.03	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	80.53000	0.08053	41.88000	0.04188	80.530	10.89	0.03	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	171.66000	0.17166	89.84000	0.08984	171.660	10.89	0.05	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	248.31000	0.24831	130.83000	0.13083	248.310	10.89	0.07	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	8,091.94000	8.09194	11,051.32000	11.05132	8,091.940	10.89	0.79	0.00	0	1,800.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			11.47050	80.30816	12.12132	76.87352		12.32	0.00	70,912,105.28	883	80,770.00
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.78	0.00	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.78	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	0.01000	0.00001	0.00000	0.00000	0.010	11.78	0.00	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	0.01000	0.00001	0.00000	0.00000	0.010	11.78	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	0.02000	0.00002	0.00000	0.00000	0.020	11.78	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	0.10000	0.00010	0.01000	0.00001	0.100	11.78	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	11,566.59000	11.56659	15,001.11000	15.00111	11,566.590	11.78	1.00	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			11.66299	81.56097	12.33335	78.11511		12.48	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	5.34000	0.00534	2.44000	0.00244	5.340	11.89	0.00	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	24.82000	0.02482	10.70000	0.01070	24.820	11.89	0.01	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	10,247.89000	10.24789	13,623.40000	13.62340	10,247.890	11.89	0.95	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			11.85773	78.67830	12.54713	75.22612		13.04	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	57.85000	0.05785	29.03000	0.02903	57.850	12.41	0.02	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	80.55000	0.08055	40.38000	0.04038	80.550	12.41	0.03	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	147.14000	0.14714	73.93000	0.07393	147.140	12.41	0.05	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	196.70000	0.19670	99.17000	0.09917	196.700	12.41	0.06	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	5,984.91000	5.98491	8,838.76000	8.83876	5,984.910	12.41	0.71	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	5,617.36000	5.61736	8,415.33000	8.41533	5,617.360	12.41	0.69	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			12.06660	79.91584	12.77430	76.46695		12.50	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	81.08000	0.08108	45.02000	0.04502	81.080	11.71	0.03	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	179.07000	0.17907	99.32000	0.09932	179.070	11.71	0.05	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	7,843.35000	7.84335	10,792.64000	10.79264	7,843.350	11.71	0.75	0.00	0	800.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			11.69720	82.10332	12.35810	78.33660		12.90	0.00	0.00	0	132,531.00
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.03	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.03	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	0.01000	0.00001	0.00000	0.00000	0.010	12.03	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	0.06000	0.00006	0.00000	0.00000	0.060	12.03	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	0.07000	0.00007	0.00000	0.00000	0.070	12.03	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	0.13000	0.00013	0.00000	0.00000	0.130	12.03	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	7,117.79000	7.11779	10,867.67000	10.86767	7,117.790	12.03	0.98	0.00	0	3,530.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 07/05/2020	Bond Future	10.75	Put	5,949.99000	5.94999		9,674.32000	9.67432	5,949.990	12.03	0.96	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			11.88150	83.38414		12.56240	79.60185		13.00	0.00	0.00	0	410.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	1.06000	0.00106		0.31000	0.00031	1.060	12.01	0.00	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	2.83000	0.00283		0.82000	0.00082	2.830	12.01	0.00	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	3.96000	0.00396		1.14000	0.00114	3.960	12.01	0.00	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	27.45000	0.02745		8.19000	0.00819	27.450	12.01	0.01	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	9,151.80000	9.15180		12,791.70000	12.79170	9,151.800	12.01	0.92	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			12.06967	80.19231		12.77006	76.39846		13.58	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			12.27498	81.45365		12.99495	77.65860		13.06	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	13,567.18000	13.56718		17,149.83000	17.14983	13,567.180	12.25	0.90	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	7,992.64000	7.99264		11,155.16000	11.15516	7,992.640	12.25	0.74	0.00	0	650.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 07/05/2020	Bond Future			11.81876	78.38859		12.46475	74.75472		13.45	0.00	158,344,951.80	2,020	85,490.00	
R2037	On 07/05/2020	Bond Future	9.70	Call	0.01000	0.00001		0.00000	0.00000	0.010	12.61	0.00	0.00	0	7,500.00	
R2037	On 07/05/2020	Bond Future	10.00	Call	0.18000	0.00018		0.01000	0.00001	0.180	12.61	0.00	0.00	0	7,500.00	
R2037	On 06/08/2020	Bond Future			12.00529	75.35286		12.67125	71.70326		14.36	0.00	0.00	0	300.00	
R2037	On 05/11/2020	Bond Future			12.18383	76.52801		12.86824	72.86611		14.21	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future			12.37799	73.47511		13.08096	69.81108		14.50	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	186.66000	0.18666		96.22000	0.09622	186.660	13.60	0.05	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	12,929.20000	12.92920		16,356.26000	16.35626	12,929.200	13.60	0.88	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	598.10000	0.59810		320.88000	0.32088	598.100	13.60	0.14	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	10,004.37000	10.00437		13,250.14000	13.25014	10,004.370	13.60	0.81	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	5,221.42000	5.22142		7,846.50000	7.84650	5,221.420	13.60	0.59	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	2,703.56000	2.70356		1,613.03000	1.61303	2,703.560	13.60	0.43	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,491.69000	1.49169		2,436.44000	2.43644	1,491.690	15.57	0.23	0.00	0	300.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future			11.81126	81.16495		12.48792	77.12043		13.72	0.00	2,434,948.50	30	65,698.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.61	0.00	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	9.85	Call	0.03000	0.00003		0.00000	0.00000	0.030	12.61	0.00	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	0.11000	0.00011		0.00000	0.00000	0.110	12.61	0.00	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.15	Call	0.40000	0.00040		0.01000	0.00001	0.400	12.61	0.00	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	11.10	Call	125.79000	0.12579		7.63000	0.00763	125.790	12.61	0.09	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	11.80	Call	1,265.83000	1.26583		190.58000	0.19058	1,265.830	12.61	0.50	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	12.20	Call	2,847.69000	2.84769		668.04000	0.66804	2,847.690	13.25	0.77	0.00	0	325.00	
R2040	On 07/05/2020	Bond Future	12.70	Call	5,346.47000	5.34647		2,007.48000	2.00748	5,346.470	14.06	0.93	0.00	0	325.00	
R2040	On 06/08/2020	Bond Future			11.99173	77.92205		12.69019	73.85663		14.63	0.00	0.00	0	600.00	
R2040	On 06/08/2020	Bond Future	9.57	Call	11.04000	0.01104		3.09000	0.00309	11.040	13.25	0.01	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.07	Call	54.72000	0.05472		16.01000	0.01601	54.720	13.25	0.02	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	8,255.15000	8.25515		12,095.25000	12.09525	8,255.150	13.25	0.88	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	7,874.90000	7.87490		11,685.83000	11.68583	7,874.900	13.25	0.87	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	5,508.66000	5.50866		9,041.71000	9.04171	5,508.660	13.25	0.76	0.00	0	517.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 05/11/2020	Bond Future			12.16414		79.13720		12.88286	75.05442		14.30	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	58.84000		0.05884		20.44000	0.02044	58.840	13.22	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	97.64000		0.09764		34.91000	0.03491	97.640	13.22	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	169.10000		0.16910		62.70000	0.06270	169.100	13.22	0.05	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	260.25000		0.26025		99.72000	0.09972	260.250	13.22	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	5,774.91000		5.77491	8,977.00000	8.97700	5,774.910	13.22	0.67	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	4,904.05000		4.90405	7,920.79000	7.92079	4,904.050	13.22	0.62	0.00	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			12.35144		75.87502		13.09085	71.78508		14.59	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	132.25000		0.13225		61.49000	0.06149	132.250	13.70	0.04	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	151.80000		0.15180		70.87000	0.07087	151.800	13.70	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	336.14000		0.33614		161.82000	0.16182	336.140	13.70	0.08	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	429.67000		0.42967		209.34000	0.20934	429.670	13.70	0.10	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,766.06000		6.76606	9,943.71000	9.94371	6,766.060	13.70	0.66	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	6,025.16000		6.02516	9,071.06000	9.07106	6,025.160	13.70	0.62	0.00	0.00	0	800.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			11.85423		77.93929		12.49540	74.13607		14.16	0.00	1,714,664.38	22	82,870.00
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	0.03000		0.00003		0.00000	0.00000	0.030	13.07	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	0.05000		0.00005		0.00000	0.00000	0.050	13.07	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	0.06000		0.00006		0.00000	0.00000	0.060	13.07	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	7,020.48000		7.02048	10,800.93000	10.80093	7,020.480	13.07	0.98	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	5,573.20000		5.57320	9,310.15000	9.31015	5,573.200	13.07	0.95	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	5,112.70000		5.11270	8,824.69000	8.82469	5,112.700	13.07	0.93	0.00	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			12.02984		74.77132		12.69180	70.94932		15.11	0.00	0.00	0	3,339.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.91000		0.00091		0.33000	0.00033	0.910	13.75	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	3.98000		0.00398		1.37000	0.00137	3.980	13.75	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	12.25000		0.01225		4.16000	0.00416	12.250	13.75	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	35.55000		0.03555		12.12000	0.01212	35.550	13.75	0.02	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	7,615.63000		7.61563	11,180.53000	11.18053	7,615.630	13.75	0.86	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	6,650.71000		6.65071	10,124.12000	10.12412	6,650.710	13.75	0.82	0.00	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			12.19741		75.93740		12.87867	72.10001		14.79	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	9.63000		0.00963		3.60000	0.00360	9.630	13.71	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	30.24000		0.03024		11.59000	0.01159	30.240	13.71	0.01	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	34.31000		0.03431		13.20000	0.01320	34.310	13.71	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	84.15000		0.08415		33.45000	0.03345	84.150	13.71	0.03	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	143.22000		0.14322		58.39000	0.05839	143.220	13.71	0.04	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	158.45000		0.15845		64.94000	0.06494	158.450	13.71	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	164.91000		0.16491		67.74000	0.06774	164.910	13.71	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	8,193.60000		8.19360	11,547.33000	11.54733	8,193.600	13.71	0.79	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	7,580.73000		7.58073	10,864.48000	10.86448	7,580.730	13.71	0.77	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	6,488.28000		6.48828	9,622.03000	9.62203	6,488.280	13.71	0.71	0.00	0.00	0	568.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 05/11/2020	Bond Future	11.43	Put	6,243.36000		6.24336	9,338.32000	9.33832	6,243.360	13.71	0.70	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			12.37933		72.75000	13.08031	68.90708		15.09	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	156.63000		0.15663	76.05000	0.07605	156.630	14.16	0.04	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	14,414.31000		14.41431	18,046.70000	18.04670	14,414.310	14.16	0.90	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	10,767.21000		10.76721	14,193.70000	14.19370	10,767.210	14.16	0.82	0.00	0	405.00	
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 07/05/2020	Bond Future			11.81940		76.81742	12.45009	73.03370		14.44	0.00	9,986,264.60	130	100,621.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000	0.00000	0.00000	0.000	13.28	0.00	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	11,585.89000		11.58589	15,369.21000	15.36921	11,585.890	13.28	1.00	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	7,700.18000		7.70018	11,470.39000	11.47039	7,700.180	13.28	0.99	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			11.98479		78.01578	12.63563	74.21333		14.50	0.00	10,142,051.40	130	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	0.67000		0.00067	0.23000	0.00023	0.670	13.13	0.00	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	2.12000		0.00212	0.70000	0.00070	2.120	13.13	0.00	0.00	0	20,640.00	
R2048	On 06/08/2020	Bond Future	10.35	Call	103.94000		0.10394	35.48000	0.03548	103.940	13.13	0.04	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	10.85	Call	359.86000		0.35986	132.04000	0.13204	359.860	13.13	0.12	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	11.10	Call	604.63000		0.60463	232.12000	0.23212	604.630	13.13	0.19	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	11.80	Call	1,915.23000		1.91523	846.84000	0.84684	1,915.230	13.18	0.44	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	12.25	Call	3,393.57000		3.39357	1,608.12000	1.60812	3,393.570	13.80	0.62	0.00	0	814.00	
R2048	On 06/08/2020	Bond Future	12.75	Call	5,392.48000		5.39248	2,849.50000	2.84950	5,392.480	14.50	0.77	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			12.15265		74.80354	12.82331	70.98585		15.04	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			12.33500		75.98016	13.02595	72.15674		14.41	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 07/05/2020	Bond Future			4.60373		102.60891	4.74707	102.48408		0.62	0.00	0.00	0	29,633.00	
R208	On 06/08/2020	Bond Future			3.93601		104.20961	4.04737	104.13935		0.41	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			2.37471		102.43531	2.39425	102.42765		0.16	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 07/05/2020	Bond Future			11.70088		61.76793	12.34062	58.71187		15.76	0.00	0.00	0	72,006.00	
R209	On 06/08/2020	Bond Future			11.86948		62.73151	12.52687	59.66015		15.97	0.00	0.00	0	200.00	
R209	On 05/11/2020	Bond Future			12.03854		60.56237	12.71308	57.47929		16.48	0.00	0.00	0	0.00	
R209	On 04/02/2021	Bond Future			12.21803		61.51494	12.90905	58.42739		15.63	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	



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 07/05/2020	Bond Future		173.46181	173.46181		158.43368	158.43368			0.00	0.00	0	1,419.00
R210	On 06/08/2020	Bond Future		176.21102	176.21102		161.03207	161.03207			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		176.27835	176.27835		160.95826	160.95826			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future		179.09231	179.09231		163.65013	163.65013			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future		165.02876	165.02876		161.60703	161.60703			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future		165.34921	165.34921		161.96218	161.96218			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		167.96595	167.96595		164.62577	164.62577			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future		168.31787	168.31787		165.04944	165.04944			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future		11.27196	75.07357		11.93769	71.83724		12.60	0.00	0.00	0	16,774.00
R213	On 06/08/2020	Bond Future		11.45543	76.24471		12.14062	72.99751		12.77	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future		11.64436	73.89055		12.34852	70.63641		13.16	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future		11.85162	75.05287		12.57455	71.80153		12.51	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future		11.74195	60.79429		12.39717	57.60538		16.22	0.00	0.00	0	21,477.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.01000	0.00001	0.00000	0.00000	0.010	16.00	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.68000	0.00068	0.06000	0.00006	0.680	16.00	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	6,002.94000	6.00294	9,154.68000	9.15468	6,002.940	16.00	0.96	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		11.90097	61.74273		12.57535	58.53575		16.41	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future		12.06220	59.41552		12.75527	56.19343		17.00	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future		12.23677	60.35009		12.94877	57.12030		16.10	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>382,642,029.35</b>	<b>4,330</b>	<b>1 456 458.00</b>
<b>Grand Total:</b>												<b>382,642,029.35</b>	<b>4,330</b>	<b>1 456 458.00</b>