



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: 23/04/2020

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	91.73000	91.73000		91.70000	91.70000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	667.01000	667.01000		673.29400	673.29400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	675.01200	675.01200		681.37700	681.37700			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	683.56000	683.56000		690.00900	690.00900			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	692.23900	692.23900		698.77000	698.77000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	717.06600	717.06600		732.73400	732.73400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	725.66800	725.66800		741.53100	741.53100			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	734.85800	734.85800		750.92400	750.92400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	744.18800	744.18800		760.45900	760.45900			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	644.19200	644.19200		657.56400	657.56400			0.00	0.00	0	209.00
ALBI	On 06/08/2020	Index Future	651.92000	651.92000		665.45800	665.45800			0.00	0.00	0	165.00
ALBI	On 05/11/2020	Index Future	660.17600	660.17600		673.88800	673.88800			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	668.55800	668.55800		682.44500	682.44500			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	12.83078		67.51570		12.48161	69.18057			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	13.11652		68.33376		12.75144	70.01946			0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	13.40320		65.41165		13.02174	67.11869			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.71357		66.24249		13.31419	67.97127			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	13.12912		67.28715		12.75449	69.23673			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	13.40398		68.10246		13.01112	70.07634			0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	13.68307		64.69664		13.27081	66.69549			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.97532		65.51858		13.54253	67.54287			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	636.48300		636.48300		649.66000	649.66000			0.00	0.00	0	446.00
GOVI	On 06/08/2020	GOVI	644.11900		644.11900		657.45900	657.45900			0.00	0.00	0	984.00
GOVI	On 05/11/2020	GOVI	652.27600		652.27600		665.78800	665.78800			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	660.55800		660.55800		674.24100	674.24100			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	134.07818		134.07818		134.96246	134.96246			0.00	0.00	0	1,865.00
I2025	On 06/08/2020	Bond Future	134.22882		134.22882		135.12530	135.12530			0.00	0.00	0	1,411.00
I2025	On 05/11/2020	Bond Future	135.94344		135.94344		136.85180	136.85180			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	136.17110		136.17110		137.09135	137.09135			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	96.53857		96.53857		98.71501	98.71501			0.00	116,425,515.42	1,206	1,509.00
I2029	On 06/08/2020	Bond Future	97.73253		97.73253		99.93683	99.93683			0.00	117,865,431.18	1,206	2,267.00
I2029	On 05/11/2020	Bond Future	97.83846		97.83846		100.07124	100.07124			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	99.10382		99.10382		101.36554	101.36554			0.00	119,519,206.92	1,206	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	94.83721		94.83721		97.13792	97.13792			0.00	0.00	0	3,611.00
I2033	On 06/08/2020	Bond Future	96.01009		96.01009		98.34020	98.34020			0.00	0.00	0	5,770.00

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			96.01802		96.01802		98.37819	98.37819			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			97.25978		97.25978		99.65052	99.65052			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			108.09151		108.09151		110.78303	110.78303			0.00	182,134,194.35	1,685	3,602.00
I2038	On 06/08/2020	Bond Future			107.73224		107.73224		110.45812	110.45812			0.00	181,528,824.40	1,685	10,961.00
I2038	On 05/11/2020	Bond Future			109.10861		109.10861		111.86962	111.86962			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			108.79794		108.79794		111.59474	111.59474			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			95.97034		95.97034		99.33111	99.33111			0.00	381,482,101.50	3,975	9,794.00
I2046	On 06/08/2020	Bond Future			97.15728		97.15728		100.56059	100.56059			0.00	386,200,188.00	3,975	11,921.00
I2046	On 05/11/2020	Bond Future			96.60328		96.60328		100.05036	100.05036			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			97.85273		97.85273		101.34452	101.34452			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			99.04428		99.04428		102.42244	102.42244			0.00	256,524,685.20	2,590	10,560.00
I2050	On 06/08/2020	Bond Future			98.39056		98.39056		101.81151	101.81151			0.00	254,831,550.40	2,590	14,874.00
I2050	On 05/11/2020	Bond Future			99.64741		99.64741		103.11252	103.11252			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			99.01671		99.01671		102.52669	102.52669			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			250.97200		250.97200		254.39600	254.39600			0.00	0.00	0	567.00
IGOV	On 06/08/2020	Index Future			254.04500		254.04500		257.51300	257.51300			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			257.32300		257.32300		260.83800	260.83800			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			260.65100		260.65100		264.21100	264.21100			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			9.25600		110.13143		9.04698	111.19410		9.74	0.00	230,505,082.99	2,093	40,729.00
R186	On 07/05/2020	Bond Future	7.90	Put	7,143.21000		7.14321	6,082.17000	6.08217	7,143.210	9.47	1.00	0.00	0	2,500.00	
R186	On 07/05/2020	Bond Future	8.50	Put	3,932.87000		3.93287	2,940.81000	2.94081	3,932.870	9.46	0.97	0.00	0	23,160.00	
R186	On 07/05/2020	Bond Future	9.50	Call	1,617.55000		1.61755	2,474.03000	2.47403	1,617.550	10.20	0.72	0.00	0	1,120.00	
R186	On 07/05/2020	Bond Future	10.00	Call	3,726.18000		3.72618	4,757.46000	4.75746	3,726.180	10.76	0.95	0.00	0	1,120.00	
R186	On 06/08/2020	Bond Future			9.49560		106.18023	9.27440	107.25685		10.24	0.00	249,098,819.58	2,346	63,449.00	
R186	On 06/08/2020	Bond Future	8.00	Call	281.38000		0.28138	420.84000	0.42084	281.380	10.03	0.11	0.00	0	900.00	
R186	On 06/08/2020	Bond Future	9.00	Call	1,310.85000		1.31085	1,734.58000	1.73458	1,310.850	10.13	0.35	0.00	0	900.00	
R186	On 05/11/2020	Bond Future			9.73565		107.51170	9.50159	108.60221		9.93	0.00	0.00	0	0.00	
R186	On 05/11/2020	Bond Future	7.84	Call	474.65000		0.47465	636.98000	0.63698	474.650	9.66	0.13	0.00	0	3,500.00	
R186	On 05/11/2020	Bond Future	8.34	Call	851.52000		0.85152	1,104.99000	1.10499	851.520	9.66	0.21	0.00	0	3,500.00	
R186	On 05/11/2020	Bond Future	9.26	Put	4,363.97000		4.36397	3,749.26000	3.74926	4,363.970	9.83	0.60	0.00	0	3,500.00	
R186	On 04/02/2021	Bond Future			10.00100		103.59071	9.75278	104.69513		10.43	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/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			311.55395		311.55395		311.54300	311.54300			0.00	436,175,530.00	1,400	2,556.00
R197	On 06/08/2020	Bond Future			307.63242		307.63242		307.62435	307.62435			0.00	430,685,388.00	1,400	2,350.00
R197	On 05/11/2020	Bond Future			311.56207		311.56207		311.55490	311.55490			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			307.61204		307.61204		307.60502	307.60502			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			215.05167		215.05167		217.06070	217.06070			0.00	409,458,379.68	1,904	5,856.00
R202	On 06/08/2020	Bond Future			213.58171		213.58171		215.61785	215.61785			0.00	406,659,575.84	1,904	7,355.00
R202	On 05/11/2020	Bond Future			216.30976		216.30976		218.37265	218.37265			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			214.86908		214.86908		216.95866	216.95866			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.04165		105.87696		5.98243	106.03174		3.28	0.00	759,137,803.20	7,170	43,212.00
R2023	On 06/08/2020	Bond Future			6.16559		107.15983		6.09946	107.31751		3.12	0.00	768,335,981.10	7,170	17,478.00
R2023	On 05/11/2020	Bond Future			6.29081		104.59041		6.21671	104.75042		3.02	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.45312		105.91865		6.36897	106.08078		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			10.89636		85.11228		10.56188	86.88013		14.79	0.00	64,004,434.56	752	82,020.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.25	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	11,642.89000		11.64289		9,875.10000	9,875.10000	11,642.890	14.25	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.00000		0.00000		0.06000	0.00006	0.000	14.25	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	11,333.56000		11.33356		9,565.81000	9,565.81000	11,333.560	14.25	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			11.14596		82.13728		10.79589	83.92740		15.58	0.00	85,094,222.08	1,036	75,215.00
R2030	On 06/08/2020	Bond Future	8.36	Call	36.99000		0.03699		79.68000	0.07968	36.990	15.02	0.02	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	50.39000		0.05039		105.66000	0.10566	50.390	15.02	0.02	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	105.99000		0.10599		207.80000	0.20780	105.990	15.02	0.04	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	152.44000		0.15244		288.85000	0.28885	152.440	15.02	0.06	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	200.33000		0.20033		369.76000	0.36976	200.330	15.02	0.07	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	9,642.68000		9.64268		8,080.27000	8,080.27000	9,642.680	15.02	0.90	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	494.24000		0.49424		832.58000	0.83258	494.240	15.02	0.15	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	729.42000		0.72942		1,174.52000	1.17452	729.420	15.18	0.20	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	1,813.34000		1.81334		2,612.11000	2.61211	1,813.340	15.78	0.39	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			11.38465		83.16779		11.01904	84.98063		15.38	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	128.31000		0.12831		214.56000	0.21456	128.310	14.81	0.04	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	180.00000		0.18000		294.09000	0.29409	180.000	14.81	0.05	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	185.00000		0.18500		301.70000	0.30170	185.000	14.81	0.05	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	232.51000		0.23251		373.15000	0.37315	232.510	14.81	0.06	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	301.04000		0.30104		474.28000	0.47428	301.040	14.81	0.08	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	349.62000		0.34962		544.86000	0.54486	349.620	14.81	0.09	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	353.94000		0.35394		551.10000	0.55110	353.940	14.81	0.09	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	434.35000		0.43435		666.12000	0.66612	434.350	14.81	0.11	0.00	0	15,947.00

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	9.04	Call	439.50000	0.43950		673.43000	0.67343	439.500	14.81	0.11	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	547.17000	0.54717		824.62000	0.82462	547.170	14.81	0.13	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	10,146.85000	10.14685		8,712.99000	8.71299	10,146.850	14.81	0.82	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	8,991.65000	8.99165		7,635.71000	7.63571	8,991.650	14.85	0.78	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	8,132.27000	8.13227		6,845.16000	6.84516	8,132.270	14.93	0.75	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	6,917.71000	6.91771		5,745.32000	5.74532	6,917.710	15.12	0.69	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	6,554.46000	6.55446		5,420.18000	5.42018	6,554.460	15.19	0.67	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			11.64657	80.21899		11.26377	82.05492		16.06	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	377.97000	0.37797		554.24000	0.55424	377.970	15.33	0.08	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	381.80000	0.38180		559.51000	0.55951	381.800	15.33	0.08	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	611.91000	0.61191		870.83000	0.87083	611.910	15.33	0.12	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	772.66000	0.77266		1,083.23000	1.08323	772.660	15.33	0.15	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	9,080.96000	9.08096		7,833.00000	7.83300	9,080.960	15.47	0.71	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			11.36475	80.88689		11.03030	82.75679		16.73	0.00	0.00	0	42,823.00	
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.95	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	15.95	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000		0.02000	0.00002	0.000	15.95	0.00	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000		0.02000	0.00002	0.000	15.95	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000	0.00000		0.06000	0.00006	0.000	15.95	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	0.01000	0.00001		0.33000	0.00033	0.010	15.95	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	10,987.74000	10.98774		9,118.29000	9.11829	10,987.740	15.95	1.00	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			11.60547	81.86696		11.25640	83.76028		16.83	0.00	0.00	0	89,467.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	33.87000	0.03387		73.90000	0.07390	33.870	15.94	0.01	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	101.07000	0.10107		200.19000	0.20019	101.070	15.94	0.04	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	10,139.35000	10.13935		8,493.05000	8.49305	10,139.350	15.94	0.90	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			11.84485	78.74493		11.48068	80.66228		17.62	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	241.47000	0.24147		386.37000	0.38637	241.470	16.81	0.06	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	301.44000	0.30144		474.87000	0.47487	301.440	16.81	0.07	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	452.78000	0.45278		692.63000	0.69263	452.780	16.81	0.10	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	551.77000	0.55177		831.77000	0.83177	551.770	16.81	0.12	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	6,825.64000	6.82564		5,660.69000	5.66069	6,825.640	17.40	0.65	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	6,497.17000	6.49717		5,368.53000	5.36853	6,497.170	17.48	0.63	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			12.10057	79.74516		11.72023	81.68688		17.51	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	412.45000	0.41245		599.84000	0.59984	412.450	16.73	0.08	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	668.73000	0.66873		944.42000	0.94442	668.730	16.73	0.12	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	9,116.72000	9.11672		7,859.80000	7.85980	9,116.720	16.97	0.68	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			11.79435	81.53223		11.43975	83.64689		17.74	0.00	1,875,241.29	23	53,149.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.67	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	16.67	0.00	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000		0.01000	0.00001	0.000	16.67	0.00	0.00	0	7,500.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 07/05/2020	Bond Future	9.75	Call	0.00000	0.00000			0.06000	0.00006	0.000	16.67	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	0.00000	0.00000			0.08000	0.00008	0.000	16.67	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000			0.16000	0.00016	0.000	16.67	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	7,673.74000	7.67374		5,588.98000	5.58898	7,673.740	16.71	1.00	1.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	6,486.04000	6.48604		4,450.43000	4.45043	6,486.040	16.88	0.99	0.99	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			12.03266	82.52009		11.66257	84.66122		17.83	0.00	0.00	10,315,011.25	125	105,093.00
R2035	On 06/08/2020	Bond Future	8.75	Call	7.94000	0.00794		21.00000	0.02100	7.940	16.46	0.00	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	15.91000	0.01591		39.63000	0.03963	15.910	16.46	0.01	0.01	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	20.19000	0.02019		49.26000	0.04926	20.190	16.46	0.01	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	81.47000	0.08147		174.62000	0.17462	81.470	16.46	0.03	0.03	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	10,175.10000	10.17510		8,344.06000	8.34406	10,175.100	16.46	0.89	0.89	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			12.27071	79.07401		11.88480	81.24228		18.84	0.00	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			12.52961	80.07837		12.12628	82.27417		18.71	0.00	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	15,557.59000	15.55759		13,781.93000	13.78193	15,557.590	17.89	0.83	0.83	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	10,254.92000	10.25492		8,800.26000	8.80026	10,254.920	18.00	0.70	0.70	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			11.90958	77.86059		11.55997	79.92516		18.67	0.00	0.00	0.00	0	48,792.00
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000		0.01000	0.00001	0.000	17.56	0.00	0.00	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	0.01000	0.00001		0.24000	0.00024	0.010	17.56	0.00	0.00	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			12.14784	74.54737		11.78279	76.63770		19.78	0.00	0.00	3,876,463.24	52	77,315.00
R2037	On 05/11/2020	Bond Future			12.37368	75.48283		11.99346	77.59964		19.80	0.00	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			12.61887	72.18616		12.22186	74.32993		20.76	0.00	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	631.57000	0.63157		909.84000	0.90984	631.570	19.85	0.11	0.11	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	14,889.75000	14.88975		13,197.52000	13.19752	14,889.750	19.85	0.82	0.82	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,309.85000	1.30985		1,798.77000	1.79877	1,309.850	19.85	0.20	0.20	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	12,106.49000	12.10649		10,565.76000	10.56576	12,106.490	19.85	0.75	0.75	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	7,619.79000	7.61979		6,455.74000	6.45574	7,619.790	20.67	0.58	0.58	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	3,822.74000	3.82274		4,827.63000	4.82763	3,822.740	20.73	0.43	0.43	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	3,125.18000	3.12518		2,528.01000	2.52801	3,125.180	22.20	0.31	0.31	0.00	0	300.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			12.01421	79.91440		11.63935	82.25051		18.70	0.00	0.00	0.00	0	32,073.00
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.34	0.00	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.01000	0.00001	0.000	17.34	0.00	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000		0.06000	0.00006	0.000	17.34	0.00	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	0.00000	0.00000		0.24000	0.00024	0.000	17.34	0.00	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	11.10	Call	22.40000	0.02240		181.06000	0.18106	22.400	17.89	0.02	0.02	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	11.80	Call	666.60000	0.66660		1,846.72000	1.84672	666.600	19.29	0.34	0.34	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	12.20	Call	1,896.96000	1.89696		3,708.48000	3.70848	1,896.960	20.34	0.65	0.65	0.00	0	325.00
R2040	On 07/05/2020	Bond Future	12.70	Call	4,154.56000	4.15456		6,366.10000	6.36610	4,154.560	21.01	0.90	0.90	0.00	0	325.00
R2040	On 06/08/2020	Bond Future			12.25010	76.37564		11.85835	78.74079		19.82	0.00	0.00	0.00	0	43,979.00
R2040	On 06/08/2020	Bond Future	9.57	Call	29.37000	0.02937		74.86000	0.07486	29.370	17.89	0.01	0.01	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2020	Bond Future	10.07	Call	100.06000	0.10006		224.86000	0.22486	100.060	17.89	0.04	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	9,926.08000	9.92608		7,959.84000	7.95984	9,926.080	18.37	0.87	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	9,561.90000	9.56190		7,631.45000	7.63145	9,561.900	18.52	0.86	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	7,303.13000	7.30313		5,641.40000	5.64140	7,303.130	19.45	0.76	0.00	0	517.00	
R2040	On 05/11/2020	Bond Future			12.47352	77.33412		12.06517	79.72918		19.95	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	191.63000	0.19163		336.27000	0.33627	191.630	18.55	0.05	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	269.53000	0.26953		460.49000	0.46049	269.530	18.55	0.06	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	392.02000	0.39202		649.77000	0.64977	392.020	18.55	0.09	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	528.19000	0.52819		853.98000	0.85398	528.190	18.55	0.11	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	8,163.89000	8.16389		6,665.07000	6.66507	8,163.890	19.66	0.67	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	7,315.96000	7.31596		5,919.98000	5.91998	7,315.960	19.89	0.63	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			12.71611	73.81065		12.28932	76.23623		20.93	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	460.62000	0.46062		702.26000	0.70226	460.620	20.03	0.08	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	501.62000	0.50162		760.43000	0.76043	501.620	20.03	0.09	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	826.40000	0.82640		1,210.47000	1.21047	826.400	20.03	0.13	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	966.94000	0.96694		1,400.59000	1.40059	966.940	20.03	0.15	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	9,658.85000	9.65885		8,164.99000	8.16499	9,658.850	20.54	0.65	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	8,938.35000	8.93835		7,516.38000	7.51638	8,938.350	20.69	0.62	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			12.04824	76.75184		11.69340	78.94894		19.52	0.00	69,306,911.52	903	39,225.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.10	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	18.10	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	18.10	0.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000		0.01000	0.00001	0.000	18.10	0.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	0.00000	0.00000		0.02000	0.00002	0.000	18.10	0.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	0.00000	0.00000		0.03000	0.00003	0.000	18.10	0.00	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	8,185.72000	8.18572		6,013.26000	6.01326	8,185.720	18.15	1.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	6,699.89000	6.69989		4,586.14000	4.58614	6,699.890	18.47	0.99	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	6,219.20000	6.21920		4,141.35000	4.14135	6,219.200	18.65	0.98	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			12.27747	73.29996		11.90637	75.52441		20.68	0.00	0.00	0	52,496.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	5.02000	0.00502		14.20000	0.01420	5.020	18.68	0.00	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	14.83000	0.01483		38.21000	0.03821	14.830	18.68	0.01	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	34.20000	0.03420		81.64000	0.08164	34.200	18.68	0.01	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	76.37000	0.07637		168.68000	0.16868	76.370	18.68	0.03	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	9,215.32000	9.21532		7,412.39000	7.41239	9,215.320	18.96	0.85	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	8,286.80000	8.28680		6,580.23000	6.58023	8,286.800	19.30	0.81	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			12.49443	74.21981		12.10735	76.47242		20.80	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	61.89000	0.06189		113.95000	0.11395	61.890	19.35	0.02	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	129.83000	0.12983		227.16000	0.22716	129.830	19.35	0.03	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	141.03000	0.14103		245.31000	0.24531	141.030	19.35	0.04	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	255.12000	0.25512		424.98000	0.42498	255.120	19.35	0.06	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	364.56000	0.36456		591.06000	0.59106	364.560	19.35	0.08	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	390.37000	0.39037		629.56000	0.62956	390.370	19.35	0.09	0.00	0	1,815.00	

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	10.04	Call	401.09000		0.40109		645.49000	0.64549	401.090	19.35	0.09	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	10,405.67000		10.40567		8,772.78000	8.77278	10,405.670	19.84	0.76	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	9,832.96000		9.83296		8,252.94000	8.25294	9,832.960	20.01	0.74	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	8,806.86000		8.80686		7,328.91000	7.32891	8,806.860	20.33	0.70	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	8,575.36000		8.57536		7,121.80000	7.12180	8,575.360	20.40	0.69	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.72992		70.78197		12.32506	73.06325		21.82	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	535.72000		0.53572		790.80000	0.79080	535.720	20.88	0.09	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	16,953.54000		16.95354		15,087.83000	15.08783	16,953.540	20.88	0.84	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	13,446.69000		13.44669		11,756.56000	11.75656	13,446.690	20.88	0.77	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			12.02145		75.56604		11.63631	77.98503		19.79	0.00	331,205,953.32	4,383	54,590.00
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000		0.00000	0.00000	0.000	18.25	0.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	12,836.86000		12.83686		10,418.15000	10.41815	12,836.860	18.25	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	8,938.04000		8.93804		6,534.16000	6.53416	8,938.040	18.22	1.00	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			12.23987		76.48161		11.83720	78.93068		19.83	0.00	408,411,797.40	5,340	75,514.00
R2048	On 06/08/2020	Bond Future	9.00	Call	3.65000		0.00365		11.78000	0.01178	3.650	17.74	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	8.54000		0.00854		25.47000	0.02547	8.540	17.74	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	165.35000		0.16535		361.79000	0.36179	165.350	17.74	0.06	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	506.45000		0.50645		951.00000	0.95100	506.450	18.44	0.14	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	828.63000		0.82863		1,444.46000	1.44446	828.630	19.08	0.20	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	2,214.37000		2.21437		3,342.50000	3.34250	2,214.370	20.36	0.40	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	3,543.63000		3.54363		4,979.73000	4.97973	3,543.630	21.49	0.53	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	5,191.58000		5.19158		6,913.51000	6.91351	5,191.580	22.16	0.65	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			12.45726		73.02297		12.03666	75.50300		21.12	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			12.69316		73.95051		12.25266	76.46202		20.92	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			4.08730		103.06065		4.08633	103.06150		0.63	0.00	455,425,012.35	4,419	21,664.00
R208	On 06/08/2020	Bond Future			3.77809		104.30941		3.77517	104.31125		0.45	0.00	460,943,282.79	4,419	7,850.00
R208	On 05/11/2020	Bond Future			2.91785		102.22278		2.91217	102.22499		0.25	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			11.75109		61.51941		11.40145	63.28204		21.42	0.00	0.00	0	55,961.00
R209	On 06/08/2020	Bond Future			11.96610		62.26482		11.60254	64.04942		21.54	0.00	0.00	0	47,937.00
R209	On 05/11/2020	Bond Future			12.17842		59.90271		11.80061	61.70987		22.25	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			12.40310		60.66355		12.01010	62.49373		22.22	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



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	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			182.03356		182.03356		183.55634	183.55634			0.00	117,229,612.64	644	775.00
R210	On 06/08/2020	Bond Future			184.28494		184.28494		185.82826	185.82826			0.00	118,679,501.36	644	1,199.00
R210	On 05/11/2020	Bond Future			183.91751		183.91751		185.48134	185.48134			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			186.29628		186.29628		187.88038	187.88038			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			165.59642		165.59642		165.59188	165.59188			0.00	252,700,136.92	1,526	5,193.00
R212	On 06/08/2020	Bond Future			165.34727		165.34727		165.34428	165.34428			0.00	252,319,934.02	1,526	1,551.00
R212	On 05/11/2020	Bond Future			167.45956		167.45956		167.45707	167.45707			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.29340		167.29340		167.29099	167.29099			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			11.13352		75.77175		10.79902	77.49593		16.73	0.00	0.00	0	9,714.00
R213	On 06/08/2020	Bond Future			11.36470		76.68988		11.01590	78.43567		16.83	0.00	0.00	0	12,747.00
R213	On 05/11/2020	Bond Future			11.59690		74.11723		11.23341	75.88519		17.34	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			11.85039		75.05857		11.47079	76.84901		17.32	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			11.92022		59.89747		11.54527	61.81031		22.40	0.00	2,336,001.33	39	11,591.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000		0.00000		0.00000	0.00000	0.000	21.60	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.01000		0.00001		0.35000	0.00035	0.010	21.60	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	6,861.95000		6.86195		4,989.66000	4.98966	6,861.950	21.63	0.99	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			12.12929		60.62324		11.73880	62.55985		22.49	0.00	0.00	0	10,666.00
R214	On 05/11/2020	Bond Future			12.33691		58.10168		11.93061	60.06275		23.38	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			12.56122		58.83966		12.13752	60.82565		23.25	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>8,320,291,773.83</b>	<b>71,336</b>	<b>1 757 634.00</b>	
<b>Grand Total:</b>													<b>8,320,291,773.83</b>	<b>71,336</b>	<b>1 757 634.00</b>	