



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.78000		90.78000		90.82000	90.82000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	737.78400		737.78400		736.37900	736.37900			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	745.33800		745.33800		744.06500	744.06500			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	753.53100		753.53100		752.47200	752.47200			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	762.03000		762.03000		761.14000	761.14000			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	812.55000		812.55000		810.00800	810.00800			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	820.86900		820.86900		818.46200	818.46200			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	829.89300		829.89300		827.71000	827.71000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	839.25300		839.25300		837.24400	837.24400			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	711.79300		711.79300		708.65400	708.65400			0.00	0.00	0	209.0
ALBI	On 05/11/2020	Index Future	719.08000		719.08000		716.05000	716.05000			0.00	0.00	0	155.0
ALBI	On 04/02/2021	Index Future	726.98500		726.98500		724.14100	724.14100			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:35

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 06/05/2021	Index Future	735.18400		735.18400		732.48200	732.48200			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future	11.65268		75.49332		11.73067	75.08384			0.00	26,422,662.00	350	0.0
ES33	On 05/11/2020	Bond Future	11.91033		72.48575		11.98898	72.08560			0.00	25,370,012.50	350	350.0
ES33	On 04/02/2021	Bond Future	12.17778		73.28382		12.25550	72.90088			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.44889		70.33527		12.52651	69.96474			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/08/2020	Bond Future	12.04573		75.39085		12.13371	74.87719			0.00	370,847,591.15	4,919	0.0
ES42	On 05/11/2020	Bond Future	12.29237		71.89809		12.38196	71.39288			0.00	353,666,704.71	4,919	4,919.0
ES42	On 04/02/2021	Bond Future	12.54058		72.69034		12.63030	72.20116			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.80177		69.25301		12.89257	68.77520			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 06/08/2020	GOVI	702.93700		702.93700		699.92900	699.92900			0.00	2,045,546,670.00	291	701.0
GOVI	On 05/11/2020	GOVI	710.13300		710.13300		707.23400	707.23400			0.00	2,023,879,050.00	285	318.0
GOVI	On 04/02/2021	GOVI	717.94000		717.94000		715.22500	715.22500			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	726.03700		726.03700		723.46400	723.46400			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.43071		137.43071		137.39986	137.39986			0.00	629,020,359.67	4,577	7,846.0
I2025	On 05/11/2020	Bond Future	138.85877		138.85877		138.85295	138.85295			0.00	374,224,385.15	2,695	2,695.0
I2025	On 04/02/2021	Bond Future	138.91446		138.91446		138.95004	138.95004			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.51524		140.51524		140.58409	140.58409			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/08/2020	Bond Future	97.70749		97.70749		97.72538	97.72538			0.00	106,598,871.59	1,091	3,891.0
I2029	On 05/11/2020	Bond Future	97.59999		97.59999		97.63599	97.63599			0.00	106,481,589.09	1,091	2,297.0
I2029	On 04/02/2021	Bond Future	98.69761		98.69761		98.76328	98.76328			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	98.69754		98.69754		98.78717	98.78717			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 06/08/2020	Bond Future	92.48774		92.48774		92.50386	92.50386			0.00	1,294,458,409.04	13,996	6,608.0
I2033	On 05/11/2020	Bond Future	92.25209		92.25209		92.28523	92.28523			0.00	1,291,160,251.64	13,996	8,226.0
I2033	On 04/02/2021	Bond Future	93.28949		93.28949		93.35061	93.35061			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	93.15055		93.15055		93.23429	93.23429			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 06/08/2020	Bond Future	102.80557		102.80557		102.82314	102.82314			0.00	526,467,323.97	5,121	10,802.0
I2038	On 05/11/2020	Bond Future	103.87394		103.87394		103.91065	103.91065			0.00	531,938,446.74	5,121	6,806.0
I2038	On 04/02/2021	Bond Future	103.34806		103.34806		103.41611	103.41611			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	104.53918		104.53918		104.63256	104.63256			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 06/08/2020	Bond Future	91.82684		91.82684		92.14753	92.14753			0.00	701,832,538.12	7,643	7,555.0
I2046	On 05/11/2020	Bond Future	91.01675		91.01675		91.35757	91.35757			0.00	695,823,053.75	7,645	11,620.0
I2046	On 04/02/2021	Bond Future	92.04040		92.04040		92.41255	92.41255			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.31401		91.31401		91.71191	91.71191			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 06/08/2020	Bond Future	92.42923		92.42923		92.27720	92.27720			0.00	919,116,263.12	9,944	10,365.0
I2050	On 05/11/2020	Bond Future	93.38959		93.38959		93.25313	93.25313			0.00	547,916,724.53	5,867	12,492.0
I2050	On 04/02/2021	Bond Future	92.55261		92.55261		92.44225	92.44225			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	93.61929		93.61929		93.52951	93.52951			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 06/08/2020	Index Future	248.65000		248.65000		248.79100	248.79100			0.00	0.00	0	1,210.0
IGOV	On 05/11/2020	Index Future	251.25700		251.25700		251.44900	251.44900			0.00	0.00	0	48.0
IGOV	On 04/02/2021	Index Future	254.08100		254.08100		254.35200	254.35200			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	257.00700		257.00700		257.34200	257.34200			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.71500		96.28500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.68500		96.31500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.62500		96.37500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.61500		96.38500		3.62500	96.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.60500		96.39500		3.63500	96.36500			0.00	0.00	0	10.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.59500		96.40500		3.62500	96.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.65000		96.35000		3.68000	96.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.79000		96.21000		3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.83500		96.16500		3.86500	96.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.07000		95.93000		4.08000	95.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.13500		95.86500		4.16500	95.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.42500		95.57500		4.42500	95.57500			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.47151		116.58036		7.50824	116.38022		8.88	0.00	2,637,630,645.00	22,625	68,565.0

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
R186	On 06/08/2020	Bond Future	7.45	Call	624.99000	0.62499		628.56000	0.62856	624.990	8.86	0.48	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	742.41000	0.74241		946.12000	0.94612	742.410	8.86	0.52	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	40.28000	0.04028		89.27000	0.08927	40.280	9.26	0.05	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,877.99000	2.87799		2,726.84000	2.72684	2,877.990	9.26	0.95	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	7,968.21000	7.96821		7,768.11000	7.76811	7,968.210	9.77	1.00	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.65055	117.76312		7.68521	117.58243		9.88	0.00	263,436,099.44	2,237	36,595.0
R186	On 05/11/2020	Bond Future	6.50	Call	493.01000	0.49301		485.54000	0.48554	493.010	9.61	0.16	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	1,072.93000	1.07293		1,050.77000	1.05077	1,072.930	9.65	0.29	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	2,055.58000	2.05558		2,009.11000	2.00911	2,055.580	9.80	0.46	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,963.13000	2.96313		2,896.07000	2.89607	2,963.130	9.92	0.57	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,454.99000	3.45499		3,377.75000	3.37775	3,454.990	9.98	0.63	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	4,633.97000	4.63397		4,535.78000	4.53578	4,633.970	10.20	0.72	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	303.25000	0.30325		338.37000	0.33837	303.250	10.53	0.10	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.83147	113.77793		7.86123	113.62970		9.52	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.02427	115.06300		8.05017	114.93999		8.18	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 06/08/2020	Bond Future			305.06537	305.06537		305.13392	305.13392			0.00	289,812,101.50	950	1,641.0
R197	On 05/11/2020	Bond Future			308.23540	308.23540		308.36083	308.36083			0.00	292,823,630.00	950	2,350.0
R197	On 04/02/2021	Bond Future			303.86027	303.86027		304.07793	304.07793			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			307.36250	307.36250		307.65464	307.65464			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 06/08/2020	Bond Future			205.76579	205.76579		205.80137	205.80137			0.00	1,275,747,898.00	6,200	3,530.0
R202	On 05/11/2020	Bond Future			207.90400	207.90400		207.97778	207.97778			0.00	1,288,588,992.00	6,198	7,968.0
R202	On 04/02/2021	Bond Future			206.07690	206.07690		206.21298	206.21298			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			208.45180	208.45180		208.63829	208.63829			0.00	0.00	0	0.0
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 06/08/2020	Bond Future			4.95093	110.10473		4.97632	110.04211		2.37	0.00	329,433,352.16	2,992	22,991.0
R2023	On 05/11/2020	Bond Future			5.04817	107.31601		5.06768	107.27252		2.50	0.00	329,352,834.69	3,069	13,255.0
R2023	On 04/02/2021	Bond Future			5.13485	108.49699		5.14080	108.48516		2.38	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.21708	105.81283		5.20966	105.82582		2.18	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 06/08/2020	Bond Future			9.16823	92.96663		9.20523	92.74725		14.91	0.00	703,850,355.73	7,571	101,257.0
R2030	On 06/08/2020	Bond Future	8.36	Call	9.41000	0.00941		18.10000	0.01810	9.410	13.99	0.01	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	28.17000	0.02817		45.27000	0.04527	28.170	14.07	0.03	0.00	0	423.0
R2030	On 06/08/2020	Bond Future	8.86	Call	260.43000	0.26043		304.48000	0.30448	260.430	14.51	0.21	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
R2030	On 06/08/2020	Bond Future	9.05	Call	597.94000	0.59794	636.10000	0.63610	597.940	14.73	0.38	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.20	Put	820.43000	0.82043	1,053.64000	1.05364	820.430	14.86	0.46	0.00	0	2,500.0	
R2030	On 06/08/2020	Bond Future	9.20	Call	1,008.84000	1.00884	1,022.67000	1.02267	1,008.840	14.86	0.54	0.00	0	423.0	
R2030	On 06/08/2020	Bond Future	9.42	Put	362.35000	0.36235	534.75000	0.53475	362.350	15.09	0.26	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	3,451.96000	3.45196	3,309.89000	3.30989	3,451.960	15.56	0.93	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	27.63000	0.02763	67.46000	0.06746	27.630	15.90	0.03	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,792.62000	4.79262	4,606.35000	4.60635	4,792.620	15.99	0.98	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,931.21000	5.93121	5,726.04000	5.72604	5,931.210	16.36	0.99	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	8,539.95000	8.53995	8,321.39000	8.32139	8,539.950	16.43	1.00	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	0.02000	0.00002	0.27000	0.00027	0.020	16.43	0.00	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	11.47	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.43	0.00	0.00	0	622.0	
R2030	On 05/11/2020	Bond Future			9.36084	93.90980	9.39641	93.70534		16.56	0.00	700,003,649.20	7,454	8,965.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	768.56000	0.76856	761.71000	0.76171	768.560	15.91	0.19	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	1,053.43000	1.05343	1,040.89000	1.04089	1,053.430	15.91	0.24	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	1,080.31000	1.08031	1,067.20000	1.06720	1,080.310	15.91	0.24	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,332.36000	1.33236	1,313.95000	1.31395	1,332.360	15.93	0.28	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,695.91000	1.69591	1,670.04000	1.67004	1,695.910	16.04	0.34	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,945.22000	1.94522	1,914.27000	1.91427	1,945.220	16.12	0.37	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,966.99000	1.96699	1,935.59000	1.93559	1,966.990	16.13	0.37	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,360.35000	2.36035	2,320.96000	2.32096	2,360.350	16.25	0.42	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,384.81000	2.38481	2,344.93000	2.34493	2,384.810	16.26	0.43	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,876.76000	2.87676	2,827.01000	2.82701	2,876.760	16.39	0.48	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,592.57000	2.59257	2,725.53000	2.72553	2,592.570	16.64	0.41	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	2,498.41000	2.49841	2,628.98000	2.62898	2,498.410	16.67	0.40	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,054.58000	2.05458	2,172.69000	2.17269	2,054.580	16.86	0.35	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	1,818.02000	1.81802	1,928.55000	1.92855	1,818.020	17.00	0.32	0.00	0	5,000.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,703.03000	1.70303	1,809.59000	1.80959	1,703.030	17.09	0.30	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,272.59000	1.27259	1,362.39000	1.36239	1,272.590	17.52	0.24	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,158.02000	1.15802	1,242.77000	1.24277	1,158.020	17.67	0.22	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.55921	90.93864	9.59134	90.75981		16.20	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,641.36000	1.64136	1,619.23000	1.61923	1,641.360	15.61	0.27	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,656.01000	1.65601	1,633.64000	1.63364	1,656.010	15.61	0.28	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,506.44000	2.50644	2,470.48000	2.47048	2,506.440	15.67	0.37	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,086.01000	3.08601	3,041.56000	3.04156	3,086.010	15.81	0.43	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,752.10000	2.75210	2,846.86000	2.84686	2,752.100	16.55	0.35	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.76749	91.96601	9.79707	91.80666		13.90	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,094.19000	1.09419	1,078.94000	1.07894	1,094.190	13.24	0.19	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,063.21000	6.06321	6,179.13000	6.17913	6,063.210	13.38	0.59	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,054.50000	4.05450	4,149.56000	4.14956	4,054.500	13.85	0.45	0.00	0	700.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/08/2020	Bond Future			10.07114	90.68300	10.12344	90.36054		17.51	0.00	2,713,688,775.00	29,925	77,407.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	0.32000	0.00032	1.05000	0.00105	0.320	16.26	0.00	0.00	0	800.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 06/08/2020	Bond Future	9.29	Call	21.52000	0.02152	34.41000	0.03441	21.520	16.29	0.02	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	1,607.49000	1.60749	1,951.39000	1.95139	1,607.490	17.08	0.65	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.28183	87.45908	10.33355	87.14966		20.23	0.00	2,714,554,925.04	31,038	30,612.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	898.33000	0.89833	875.20000	0.87520	898.330	19.32	0.19	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,106.18000	1.10618	1,076.28000	1.07628	1,106.180	19.32	0.23	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,607.83000	1.60783	1,561.47000	1.56147	1,607.830	19.32	0.30	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,937.04000	1.93704	1,880.47000	1.88047	1,937.040	19.42	0.34	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,024.20000	2.02420	2,172.46000	2.17246	2,024.200	20.79	0.31	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,876.28000	1.87628	2,017.94000	2.01794	1,876.280	20.93	0.29	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.49568	88.42212	10.54505	88.13550		18.98	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,314.21000	1.31421	1,280.51000	1.28051	1,314.210	18.23	0.21	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	2,017.30000	2.01730	1,965.28000	1.96528	2,017.300	18.23	0.29	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,942.56000	3.94256	4,098.94000	4.09894	3,942.560	19.04	0.41	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.71661	85.27484	10.76445	85.00546		17.06	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,978.20000	3.97820	3,881.71000	3.88171	3,978.200	16.53	0.46	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,684.20000	1.68420	1,760.48000	1.76048	1,684.200	18.16	0.20	0.00	0	736.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 06/08/2020	Bond Future			10.71174	90.58031	10.78423	90.10668		19.86	0.00	3,918,866,531.84	43,264	63,716.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.32	0.00	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	0.01000	0.00001	0.04000	0.00004	0.010	18.32	0.00	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	0.02000	0.00002	0.10000	0.00010	0.020	18.32	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	5.06000	0.00506	9.41000	0.00941	5.060	18.32	0.01	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	2,221.37000	2.22137	2,699.65000	2.69965	2,221.370	18.97	0.72	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			10.92806	87.02659	11.00098	86.56409		22.81	0.00	3,919,416,533.83	45,037	50,287.0	
R2035	On 04/02/2021	Bond Future			11.15222	87.98442	11.22401	87.54281		21.39	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,332.95000	9.33295	9,663.89000	9.66389	9,332.950	20.46	0.66	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,397.37000	5.39737	5,650.10000	5.65010	5,397.370	21.06	0.47	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			11.37500	84.50151	11.44644	84.07482		19.32	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,796.31000	2.79631	2,681.54000	2.68154	2,796.310	18.44	0.34	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	4,021.57000	4.02157	3,867.49000	3.86749	4,021.570	18.49	0.43	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	5,794.12000	5.79412	6,029.40000	6.02940	5,794.120	18.94	0.48	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	5,136.48000	5.13648	5,355.27000	5.35527	5,136.480	19.14	0.44	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	3,993.71000	3.99371	4,180.23000	4.18023	3,993.710	19.55	0.36	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	2,726.03000	2.72603	2,868.48000	2.86848	2,726.030	20.54	0.27	0.00	0	1,650.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 06/08/2020	Bond Future			10.97047	81.63023	11.03789	81.19700		22.19	0.00	366,274,842.01	4,487	107,760.0	
R2037	On 05/11/2020	Bond Future			11.18030	82.45841	11.24799	82.03578		24.33	0.00	366,197,798.81	4,441	4,717.0	
R2037	On 04/02/2021	Bond Future			11.39741	79.11100	11.46388	78.70817		24.07	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,609.00000	1.60900	1,549.63000	1.54963	1,609.000	23.08	0.23	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	9,546.56000	9.54656	9,851.20000	9.85120	9,546.560	23.08	0.66	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	3,020.82000	3.02082	2,914.33000	2.91433	3,020.820	23.08	0.36	0.00	0	240.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/02/2021	Bond Future	10.85	Put	7,306.80000	7.30680	7,577.96000	7.57796	7,306.800	23.18	0.57	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	11.90	Put	4,076.36000	4.07636	4,272.97000	4.27297	4,076.360	24.22	0.38	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	11.97	Call	7,283.69000	7.28369	7,072.70000	7.07270	7,283.690	24.29	0.63	0.00	0	300.0		
R2037	On 04/02/2021	Bond Future	13.73	Put	1,301.41000	1.30141	1,393.37000	1.39337	1,301.410	25.61	0.16	0.00	0	300.0		
R2037	On 06/05/2021	Bond Future			11.62157	80.00499	11.68764	79.61626		20.60	0.00	0.00	0	0.0		
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 06/08/2020	Bond Future			11.16033	83.26593	11.24788	82.67533		23.21	0.00	39,218,253.03	471	56,612.0		
R2040	On 06/08/2020	Bond Future	9.57	Call	0.05000	0.00005	0.19000	0.00019	0.050	21.35	0.00	0.00	0	800.0		
R2040	On 06/08/2020	Bond Future	10.07	Call	4.73000	0.00473	8.33000	0.00833	4.730	21.35	0.01	0.00	0	800.0		
R2040	On 06/08/2020	Bond Future	10.79	Put	2,913.74000	2.91374	3,504.88000	3.50488	2,913.740	21.78	0.80	0.00	0	800.0		
R2040	On 06/08/2020	Bond Future	10.85	Put	2,584.78000	2.58478	3,166.67000	3.16667	2,584.780	21.92	0.75	0.00	0	12,496.0		
R2040	On 06/08/2020	Bond Future	11.26	Put	942.56000	0.94256	1,379.72000	1.37972	942.560	22.83	0.41	0.00	0	517.0		
R2040	On 05/11/2020	Bond Future			11.36945	84.11069	11.45822	83.52938		25.16	0.00	0.00	0	379.0		
R2040	On 05/11/2020	Bond Future	9.50	Call	601.34000	0.60134	563.20000	0.56320	601.340	23.80	0.12	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	9.73	Call	817.79000	0.81779	765.73000	0.76573	817.790	23.80	0.16	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	10.00	Call	1,141.71000	1.14171	1,069.26000	1.06926	1,141.710	23.80	0.20	0.00	0	2,380.0		
R2040	On 05/11/2020	Bond Future	10.23	Call	1,484.14000	1.48414	1,390.79000	1.39079	1,484.140	23.80	0.25	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	11.00	Call	3,193.33000	3.19333	3,008.25000	3.00825	3,193.330	24.17	0.43	0.00	0	2,380.0		
R2040	On 05/11/2020	Bond Future	11.50	Put	3,951.42000	3.95142	4,279.07000	4.27907	3,951.420	24.87	0.44	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	11.70	Put	3,388.19000	3.38819	3,688.54000	3.68854	3,388.190	25.10	0.40	0.00	0	2,000.0		
R2040	On 04/02/2021	Bond Future			11.58603	80.53118	11.67467	79.96831		24.93	0.00	0.00	0	0.0		
R2040	On 04/02/2021	Bond Future	9.49	Call	1,228.14000	1.22814	1,158.51000	1.15851	1,228.140	23.81	0.18	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	9.57	Call	1,322.13000	1.32213	1,247.61000	1.24761	1,322.130	23.81	0.19	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.07	Call	2,029.59000	2.02959	1,919.86000	1.91986	2,029.590	23.81	0.26	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.24	Call	2,319.82000	2.31982	2,196.38000	2.19638	2,319.820	23.81	0.29	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.57	Put	5,746.79000	5.74679	6,058.37000	6.05837	5,746.790	24.46	0.47	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.74	Put	5,227.32000	5.22732	5,521.98000	5.52198	5,227.320	24.65	0.44	0.00	0	800.0		
R2040	On 06/05/2021	Bond Future			11.80926	81.44128	11.89860	80.89105		21.31	0.00	0.00	0	0.0		
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2044	On 06/08/2020	Bond Future			11.31991	79.28882	11.40744	78.70658		24.27	0.00	434,582,022.42	5,481	58,064.0		
R2044	On 06/08/2020	Bond Future	9.36	Call	0.00000	0.00000	0.01000	0.00001	0.000	22.39	0.00	0.00	0	474.0		
R2044	On 06/08/2020	Bond Future	9.98	Call	0.62000	0.00062	1.53000	0.00153	0.620	22.39	0.00	0.00	0	474.0		
R2044	On 06/08/2020	Bond Future	11.09	Put	2,151.97000	2.15197	2,708.77000	2.70877	2,151.970	22.93	0.69	0.00	0	474.0		
R2044	On 05/11/2020	Bond Future			11.52625	80.09328	11.61518	79.51956		26.40	0.00	466,703,542.56	5,827	3,157.0		
R2044	On 05/11/2020	Bond Future	8.87	Call	179.41000	0.17941	169.11000	0.16911	179.410	25.06	0.04	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.29	Call	359.77000	0.35977	337.99000	0.33799	359.770	25.06	0.08	0.00	0	300.0		
R2044	On 05/11/2020	Bond Future	9.34	Call	388.56000	0.38856	364.94000	0.36494	388.560	25.06	0.08	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	9.72	Call	671.53000	0.67153	629.87000	0.62987	671.530	25.06	0.13	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.97	Call	929.62000	0.92962	871.77000	0.87177	929.620	25.06	0.17	0.00	0	300.0		
R2044	On 05/11/2020	Bond Future	10.02	Call	989.01000	0.98901	927.48000	0.92748	989.010	25.06	0.18	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	Open Interest
R2044	On 05/11/2020	Bond Future	10.04	Call	1,013.52000		1.01352	950.48000	0.95048	1,013.520	25.06	0.19	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	6,050.84000		6.05084	6,454.11000	6.45411	6,050.840	25.14	0.59	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	5,601.88000		5.60188	5,990.64000	5.99064	5,601.880	25.30	0.56	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	4,821.73000		4.82173	5,182.33000	5.18233	4,821.730	25.60	0.51	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	4,650.20000		4.65020	5,004.05000	5.00405	4,650.200	25.67	0.50	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			11.74010		76.59475	11.82912	76.03840		26.15	0.00	0.00	0	0.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,261.24000		1.26124	1,190.73000	1.19073	1,261.240	25.03	0.18	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	12,307.12000		12.30712	12,748.65000	12.74865	12,307.120	25.03	0.72	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	9,273.99000		9.27399	9,667.86000	9.66786	9,273.990	25.03	0.63	0.00	0	265.0	
R2044	On 06/05/2021	Bond Future			11.96031		77.46039	12.05025	76.91577		22.32	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 06/08/2020	Bond Future			11.26498		82.67907	11.35756	82.05001		23.56	0.00	5,916,514,249.20	71,560	48,805.0	
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	21.68	0.00	0.00	0	3,000.0	
R2048	On 06/08/2020	Bond Future	9.25	Call	0.00000		0.00000	0.00000	0.00000	0.000	21.68	0.00	0.00	0	20,640.0	
R2048	On 06/08/2020	Bond Future	10.35	Call	15.84000		0.01584	22.60000	0.02260	15.840	21.68	0.02	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	10.85	Call	270.01000		0.27001	270.07000	0.27007	270.010	21.82	0.17	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	11.10	Call	735.44000		0.73544	679.14000	0.67914	735.440	22.25	0.36	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	11.80	Call	3,727.61000		3.72761	3,316.05000	3.31605	3,727.610	23.65	0.87	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	12.25	Call	6,290.11000		6.29011	5,728.72000	5.72872	6,290.110	24.61	0.97	0.00	0	814.0	
R2048	On 06/08/2020	Bond Future	12.75	Call	9,100.57000		9.10057	8,485.65000	8.48565	9,100.570	26.00	1.00	0.00	0	814.0	
R2048	On 05/11/2020	Bond Future			11.46901		79.10809	11.56334	78.48725		26.97	0.00	5,860,327,307.20	74,080	74,421.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	1,007.63000		1.00763	937.34000	0.93734	1,007.630	25.54	0.18	0.00	0	950.0	
R2048	On 05/11/2020	Bond Future	11.00	Call	2,900.27000		2.90027	2,712.94000	2.71294	2,900.270	25.54	0.41	0.00	0	950.0	
R2048	On 04/02/2021	Bond Future			11.68046		79.97887	11.77533	79.37469		25.19	0.00	0.00	0	0.0	
R2048	On 06/05/2021	Bond Future			11.88986		76.46864	11.98597	75.87567		22.78	0.00	0.00	0	0.0	
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R208	On 06/08/2020	Bond Future			3.42680		104.53202	3.42039	104.53609		0.30	0.00	461,926,996.38	4,419	22,492.0	
R208	On 05/11/2020	Bond Future			2.97093		102.20205	2.91173	102.22517		0.21	0.00	461,748,861.90	4,518	4,518.0	
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R209	On 06/08/2020	Bond Future			10.57303		69.55171	10.65028	69.11437		22.45	0.00	385,177,369.98	5,538	54,387.0	
R209	On 05/11/2020	Bond Future			10.76236		67.11796	10.84018	66.68872		26.38	0.00	369,148,780.00	5,500	5,500.0	
R209	On 04/02/2021	Bond Future			10.95332		67.85699	11.03031	67.44310		24.58	0.00	0.00	0	0.0	
R209	On 06/05/2021	Bond Future			11.14882		65.48259	11.22575	65.07962		22.32	0.00	0.00	0	460.0	
R209	On 06/05/2021	Bond Future	10.25	Call	2,955.81000		2.95581	2,828.53000	2.82853	2,955.810	21.25	0.38	0.00	0	1,000.0	
R209	On 06/05/2021	Bond Future	11.25	Put	4,785.78000		4.78578	4,994.04000	4.99404	4,785.780	22.06	0.44	0.00	0	1,000.0	
R209	On 06/05/2021	Bond Future	12.25	Put	2,863.08000		2.86308	3,010.98000	3.01098	2,863.080	23.32	0.30	0.00	0	1,000.0	

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
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 06/08/2020	Bond Future	182.19541		182.19541		182.29042	182.29042			0.00	108,952,855.18	598	1,331.0
R210	On 05/11/2020	Bond Future	181.41403		181.41403		181.54354	181.54354			0.00	108,667,003.97	599	1,243.0
R210	On 04/02/2021	Bond Future	183.45435		183.45435		183.63965	183.63965			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	182.85913		182.85913		183.08970	183.08970			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 06/08/2020	Bond Future	165.52013		165.52013		165.55994	165.55994			0.00	26,814,261.06	162	6,998.0
R212	On 05/11/2020	Bond Future	167.24009		167.24009		167.31083	167.31083			0.00	26,758,414.40	160	1,686.0
R212	On 04/02/2021	Bond Future	166.82645		166.82645		166.94792	166.94792			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	168.74902		168.74902		168.91138	168.91138			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 06/08/2020	Bond Future	9.61378		86.03979		9.66085	85.76838		16.53	0.00	621,551,442.96	7,224	8,974.0
R213	On 05/11/2020	Bond Future	9.81026		83.38492		9.85648	83.12602		19.30	0.00	621,634,578.60	7,455	7,397.0
R213	On 04/02/2021	Bond Future	10.01300		84.30260		10.05656	84.06579		18.04	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.21543		81.72366		10.25713	81.50348		16.23	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/08/2020	Bond Future	10.83726		67.46087		10.92453	66.95837		23.99	0.00	499,142,977.13	7,399	16,490.0
R214	On 05/11/2020	Bond Future	11.02249		64.86949		11.11094	64.37376		28.24	0.00	497,484,118.81	7,669	10,760.0
R214	On 04/02/2021	Bond Future	11.21304		65.58345		11.30142	65.10162		26.26	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.40103		63.04550		11.49002	62.57302		23.91	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												51,586,802,905.80	516,999	1 397 211.0
Grand Total:												51,586,802,905.80	516,999	1 397 211.0