



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: 30/07/2020

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	90.72000		90.72000		90.74000	90.74000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	733.03600		733.03600		734.66700	734.66700			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	740.43500		740.43500		742.08700	742.08700			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	748.61900		748.61900		750.29200	750.29200			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	757.16500		757.16500		758.85900	758.85900			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	804.47500		804.47500		807.51600	807.51600			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	812.59500		812.59500		815.67100	815.67100			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	821.57600		821.57600		824.69000	824.69000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	830.95500		830.95500		834.10700	834.10700			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	703.01200		703.01200		705.34800	705.34800			0.00	0.00	0	51.0
ALBI	On 05/11/2020	Index Future	710.10800		710.10800		712.47200	712.47200			0.00	0.00	0	164.0
ALBI	On 04/02/2021	Index Future	717.95700		717.95700		720.35000	720.35000			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 06/05/2021	Index Future	726.15300		726.15300		728.57500	728.57500			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	11.86411		74.39092		11.80687	74.68697			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future	12.13307		71.36081		12.07329	71.66021			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future	12.40963		72.15027		12.34710	72.45338			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.68892		69.19861		12.62358	69.50536			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	12.27804		74.04781		12.22567	74.34686			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future	12.53754		70.52993		12.48263	70.83244			0.00	0.00	0	4,919.0
ES42	On 04/02/2021	Bond Future	12.79634		71.31112		12.73881	71.61729			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.06803		67.86789		13.00765	68.17777			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	694.36800		694.36800		696.66900	696.66900			0.00	249,972,480.00	36	38.0
GOVI	On 05/11/2020	GOVI	701.37700		701.37700		703.70500	703.70500			0.00	504,991,440.00	72	1,019.0
GOVI	On 04/02/2021	GOVI	709.12900		709.12900		711.48600	711.48600			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	717.22400		717.22400		719.61000	719.61000			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.41627		137.41627		137.43395	137.43395			0.00	0.00	0	5,044.0
I2025	On 05/11/2020	Bond Future	138.82271		138.82271		138.84135	138.84135			0.00	0.00	0	2,802.0
I2025	On 04/02/2021	Bond Future	138.88530		138.88530		138.90486	138.90486			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.50451		140.50451		140.52459	140.52459			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	97.70577		97.70577		97.69592	97.69592			0.00	0.00	0	2,405.0
I2029	On 05/11/2020	Bond Future	97.58303		97.58303		97.57370	97.57370			0.00	0.00	0	5,012.0
I2029	On 04/02/2021	Bond Future	98.68562		98.68562		98.67664	98.67664			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	98.69860		98.69860		98.68976	98.68976			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	92.44135		92.44135		92.43129	92.43129			0.00	128,493,476.50	1,390	4,450.0
I2033	On 05/11/2020	Bond Future	92.19095		92.19095		92.18123	92.18123			0.00	128,145,420.50	1,390	9,616.0
I2033	On 04/02/2021	Bond Future	93.23249		93.23249		93.22309	93.22309			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	93.10538		93.10538		93.09611	93.09611			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	102.67111		102.67111		102.79810	102.79810			0.00	0.00	0	10,802.0
I2038	On 05/11/2020	Bond Future	103.72194		103.72194		103.85080	103.85080			0.00	33,605,908.56	324	7,130.0
I2038	On 04/02/2021	Bond Future	103.19993		103.19993		103.33069	103.33069			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	104.40331		104.40331		104.53595	104.53595			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	91.83109		91.83109		91.82077	91.82077			0.00	0.00	0	7,555.0
I2046	On 05/11/2020	Bond Future	91.00681		91.00681		90.99688	90.99688			0.00	30,942,315.40	340	11,960.0
I2046	On 04/02/2021	Bond Future	92.03531		92.03531		92.02573	92.02573			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.32115		91.32115		91.31163	91.31163			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	92.09816		92.09816		92.42269	92.42269			0.00	0.00	0	10,340.0
I2050	On 05/11/2020	Bond Future	93.04076		93.04076		93.36913	93.36913			0.00	0.00	0	13,263.0
I2050	On 04/02/2021	Bond Future	92.20479		92.20479		92.53721	92.53721			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	93.27987		93.27987		93.61649	93.61649			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	248.35100		248.35100		248.55600	248.55600			0.00	0.00	0	88.0
IGOV	On 05/11/2020	Index Future	250.92000		250.92000		251.12800	251.12800			0.00	0.00	0	1,174.0
IGOV	On 04/02/2021	Index Future	253.75400		253.75400		253.96600	253.96600			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	256.71100		256.71100		256.92600	256.92600			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.65500		96.34500		3.67500	96.32500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.63500		96.36500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.54500		96.45500		3.55500	96.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.53500		96.46500		3.54500	96.45500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.52500		96.47500		3.53500	96.46500			0.00	0.00	0	10.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.52500		96.47500		3.52500	96.47500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.56000		96.44000		3.56000	96.44000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.74000		96.26000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.81500		96.18500		3.77500	96.22500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.07000		95.93000		4.03000	95.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.18500		95.81500		4.11500	95.88500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.50500		95.49500		4.46500	95.53500			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.60712		115.84362		7.55900	116.10436		8.88	0.00	710,584,765.08	6,134	35,121.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R186	On 06/08/2020	Bond Future	7.45	Call	240.91000		0.24091		357.58000	0.35758	240.910	8.86	0.28		0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	1,095.07000		1.09507		951.00000	0.95100	1,095.070	8.86	0.72	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	50.82000		0.05082		46.27000	0.04627	50.820	9.26	0.08	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,151.79000		2.15179		2,407.98000	2.40798	2,151.790	9.26	0.92	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	7,231.47000		7.23147		7,492.21000	7.49221	7,231.470	9.77	1.00	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.79727		117.00073		7.74631	117.26479		9.88	0.00	792,328,943.56	6,772	79,685.0
R186	On 05/11/2020	Bond Future	6.50	Call	363.19000		0.36319		404.72000	0.40472	363.190	9.61	0.13	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	837.83000		0.83783		914.67000	0.91467	837.830	9.65	0.25	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	1,689.77000		1.68977		1,811.53000	1.81153	1,689.770	9.80	0.41	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,507.80000		2.50780		2,660.86000	2.66086	2,507.800	9.92	0.52	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	2,960.06000		2.96006		3,127.12000	3.12712	2,960.060	9.98	0.58	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	4,064.60000		4.06460		4,258.20000	4.25820	4,064.600	10.20	0.68	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	365.95000		0.36595		342.68000	0.34268	365.950	10.53	0.11	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.98550		113.01339		7.93146	113.28087		9.52	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.18437		114.30533		8.12698	114.57618		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			305.04354		305.04354		305.02549	305.02549			0.00	45,756,531.00	150	1,442.0
R197	On 05/11/2020	Bond Future			308.16567		308.16567		308.14926	308.14926			0.00	46,224,850.50	150	2,549.0
R197	On 04/02/2021	Bond Future			303.80608		303.80608		303.79086	303.79086			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			307.34894		307.34894		307.33430	307.33430			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			205.56252		205.56252		205.53960	205.53960			0.00	0.00	0	3,530.0
R202	On 05/11/2020	Bond Future			207.66648		207.66648		207.64454	207.64454			0.00	27,411,975.36	132	8,104.0
R202	On 04/02/2021	Bond Future			205.84770		205.84770		205.82648	205.82648			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			208.24783		208.24783		208.22695	208.22695			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			4.83907		110.38118		4.86042	110.32834		2.37	0.00	286,549,543.28	2,596	18,784.0
R2023	On 05/11/2020	Bond Future			4.93071		107.57835		4.95429	107.52562		2.50	0.00	310,686,274.80	2,888	24,507.0
R2023	On 04/02/2021	Bond Future			4.99877		108.76788		5.02525	108.71510		2.38	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.05266		106.10126		5.08289	106.04815		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			9.30798		92.14158		9.24999	92.48277		14.91	0.00	2,039,369,590.14	22,133	76,372.0
R2030	On 06/08/2020	Bond Future	8.36	Call	0.41000		0.00041		1.68000	0.00168	0.410	13.99	0.00	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	2.20000		0.00220		6.95000	0.00695	2.200	14.07	0.00	0.00	0	423.0
R2030	On 06/08/2020	Bond Future	8.86	Call	64.90000		0.06490		121.78000	0.12178	64.900	14.51	0.08	0.00	0	800.0

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R2030	On 06/08/2020	Bond Future	9.05	Call	224.59000		0.22459	350.02000	0.35002	224.590	14.73	0.21	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.20	Put	1,119.67000		1.11967	969.44000	0.96944	1,119.670	14.86	0.63	0.00	0	2,500.0	
R2030	On 06/08/2020	Bond Future	9.20	Call	483.03000		0.48303	673.99000	0.67399	483.030	14.86	0.37	0.00	0	423.0	
R2030	On 06/08/2020	Bond Future	9.42	Put	482.17000		0.48217	416.22000	0.41622	482.170	15.09	0.36	26,652,550.40	800	0.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	2,636.04000		2.63604	2,969.07000	2.96907	2,636.040	15.56	0.91	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	25.33000		0.02533	24.62000	0.02462	25.330	15.90	0.03	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	3,964.74000		3.96474	4,305.80000	4.30580	3,964.740	15.99	0.98	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,104.05000		5.10405	5,445.65000	5.44565	5,104.050	16.36	0.99	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	7,714.81000		7.71481	8,056.02000	8.05602	7,714.810	16.43	1.00	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	0.00000		0.00000	0.01000	0.00001	0.000	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			9.50902		93.06197	9.44848	93.40712		16.56	0.00	2,149,173,135.18	23,094	98,858.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	595.01000		0.59501	659.88000	0.65988	595.010	15.91	0.15	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	832.72000		0.83272	915.98000	0.91598	832.720	15.91	0.20	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	855.39000		0.85539	940.30000	0.94030	855.390	15.91	0.21	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,070.01000		1.07001	1,169.67000	1.16967	1,070.010	15.93	0.24	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,385.36000		1.38536	1,504.19000	1.50419	1,385.360	16.04	0.30	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,604.65000		1.60465	1,735.52000	1.73552	1,604.650	16.12	0.33	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,623.90000		1.62390	1,755.77000	1.75577	1,623.900	16.13	0.33	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	1,974.18000		1.97418	2,123.43000	2.12343	1,974.180	16.25	0.38	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,996.10000		1.99610	2,146.38000	2.14638	1,996.100	16.26	0.38	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,440.17000		2.44017	2,609.92000	2.60992	2,440.170	16.39	0.44	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,912.30000		2.91230	2,774.55000	2.77455	2,912.300	16.64	0.45	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	2,809.01000		2.80901	2,675.05000	2.67505	2,809.010	16.67	0.44	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,319.54000		2.31954	2,204.60000	2.20460	2,319.540	16.86	0.39	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	2,056.88000		2.05688	1,952.89000	1.95289	2,056.880	17.00	0.35	0.00	0	5,000.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,928.61000		1.92861	1,830.21000	1.83021	1,928.610	17.09	0.34	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,445.85000		1.44585	1,369.62000	1.36962	1,445.850	17.52	0.27	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,316.65000		1.31665	1,246.66000	1.24666	1,316.650	17.67	0.25	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.71309		90.08635	9.64977	90.43579		16.20	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,393.91000		1.39391	1,490.20000	1.49020	1,393.910	15.61	0.25	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,406.93000		1.40693	1,503.87000	1.50387	1,406.930	15.61	0.25	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,171.90000		2.17190	2,303.29000	2.30329	2,171.900	15.67	0.34	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,702.59000		2.70259	2,853.87000	2.85387	2,702.590	15.81	0.40	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,030.65000		3.03065	2,911.09000	2.91109	3,030.650	16.55	0.38	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.92596		91.11657	9.85975	91.47020		13.90	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	923.66000		0.92366	990.94000	0.99094	923.660	13.24	0.17	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,551.39000		6.55139	6,343.03000	6.34303	6,551.390	13.38	0.62	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,423.16000		4.42316	4,264.61000	4.26461	4,423.160	13.85	0.48	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			10.22986		89.70944	10.17210	90.06200		17.51	0.00	98,231,836.80	1,095	64,434.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	0.00000		0.00000	0.02000	0.00002	0.000	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	1.28000	0.00128		4.25000	0.00425	1.280	16.29	0.00	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	2,184.48000	2.18448		1,949.32000	1.94932	2,184.480	17.08	0.82	58,519,469.45	800	0.0	
R2032	On 05/11/2020	Bond Future			10.44944	86.46183		10.38920	86.81842		20.23	0.00	188,919,098.55	2,185	96,946.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	689.67000	0.68967		759.21000	0.75921	689.670	19.32	0.16	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	861.39000	0.86139		943.41000	0.94341	861.390	19.32	0.19	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,284.82000	1.28482		1,394.13000	1.39413	1,284.820	19.32	0.26	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,569.08000	1.56908		1,694.23000	1.69423	1,569.080	19.42	0.30	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,300.24000	2.30024		2,196.38000	2.19638	2,300.240	20.79	0.35	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,134.38000	2.13438		2,037.14000	2.03714	2,134.380	20.93	0.33	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.66955	87.41855		10.60668	87.77956		18.98	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,090.36000	1.09036		1,166.95000	1.16695	1,090.360	18.23	0.18	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,708.06000	1.70806		1,814.72000	1.81472	1,708.060	18.23	0.26	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,334.65000	4.33465		4,188.91000	4.18891	4,334.650	19.04	0.44	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.89582	84.27174		10.83021	84.63708		17.06	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,508.71000	3.50871		3,675.04000	3.67504	3,508.710	16.53	0.43	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,877.62000	1.87762		1,804.24000	1.80424	1,877.620	18.16	0.22	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			10.93044	89.16298		10.87777	89.50116		19.86	0.00	973,392,252.66	10,917	23,562.0	
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	0.00000	0.00000		0.00000	0.00000	0.000	18.32	0.00	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.32	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	0.07000	0.00007		0.35000	0.00035	0.070	18.32	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	3,262.52000	3.26252		2,994.97000	2.99497	3,262.520	18.97	0.91	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			11.15790	85.58130		11.10297	85.92340		22.81	0.00	1,279,526,016.30	14,951	97,914.0	
R2035	On 04/02/2021	Bond Future			11.39116	86.52778		11.33380	86.87404		21.39	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	10,289.59000	10.28959		10,059.84000	10.05984	10,289.590	20.46	0.70	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	6,074.88000	6.07488		5,911.93000	5.91193	6,074.880	21.06	0.52	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			11.62200	83.03993		11.56218	83.39039		19.32	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,309.30000	2.30930		2,423.03000	2.42303	2,309.300	18.44	0.30	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,390.80000	3.39080		3,538.89000	3.53889	3,390.800	18.49	0.39	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,491.00000	6.49100		6,321.00000	6.32100	6,491.000	18.94	0.52	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	5,775.91000	5.77591		5,619.85000	5.61985	5,775.910	19.14	0.48	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,523.77000	4.52377		4,394.31000	4.39431	4,523.770	19.55	0.40	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	3,111.03000	3.11103		3,017.10000	3.01710	3,111.030	20.54	0.30	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			11.18959	80.23503		11.13682	80.56765		22.19	0.00	49,184,073.39	613	49,207.0	
R2037	On 05/11/2020	Bond Future			11.41025	81.03649		11.35528	81.37287		24.33	0.00	426,495,046.87	5,263	107,273.0	
R2037	On 04/02/2021	Bond Future			11.63632	77.67770		11.57895	78.01822		24.07	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,278.27000	1.27827		1,354.95000	1.35495	1,278.270	23.08	0.19	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	10,482.83000	10.48283		10,258.32000	10.25832	10,482.830	23.08	0.70	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,490.32000	2.49032		2,614.29000	2.61429	2,490.320	23.08	0.32	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	8,110.83000	8.11083		7,917.82000	7.91782	8,110.830	23.18	0.61	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	4,607.70000	4.60770		4,480.30000	4.48030	4,607.700	24.22	0.42	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,365.52000	6.36552		6,582.55000	6.58255	6,365.520	24.29	0.59	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,511.95000	1.51195		1,461.88000	1.46188	1,511.950	25.61	0.18	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.86865	78.56640		11.80882	78.91098		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			11.43973	81.40474		11.36690	81.88330		23.21	0.00	330,991,672.84	4,066	18,616.0	
R2040	On 06/08/2020	Bond Future	9.57	Call	0.00000	0.00000		0.00000	0.00000	0.000	21.35	0.00	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.07	Call	0.03000	0.00003		0.22000	0.00022	0.030	21.35	0.00	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.79	Put	4,476.56000	4.47656		4,044.12000	4.04412	4,476.560	21.78	0.96	62,230,529.28	800	0.0	
R2040	On 06/08/2020	Bond Future	10.85	Put	4,071.77000	4.07177		3,655.34000	3.65534	4,071.770	21.92	0.94	0.00	0	12,496.0	
R2040	On 06/08/2020	Bond Future	11.26	Put	1,735.65000	1.73565		1,500.06000	1.50006	1,735.650	22.83	0.67	0.00	0	517.0	
R2040	On 05/11/2020	Bond Future			11.66235	82.21785		11.58641	82.70170		25.16	0.00	334,297,778.10	4,066	50,939.0	
R2040	On 05/11/2020	Bond Future	9.50	Call	378.42000	0.37842		430.26000	0.43026	378.420	23.80	0.09	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	9.73	Call	529.81000	0.52981		597.42000	0.59742	529.810	23.80	0.11	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.00	Call	763.92000	0.76392		853.53000	0.85353	763.920	23.80	0.15	0.00	0	2,380.0	
R2040	On 05/11/2020	Bond Future	10.23	Call	1,019.12000	1.01912		1,130.32000	1.13032	1,019.120	23.80	0.19	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.00	Call	2,378.73000	2.37873		2,578.36000	2.57836	2,378.730	24.17	0.36	0.00	0	2,380.0	
R2040	On 05/11/2020	Bond Future	11.50	Put	4,790.97000	4.79097		4,568.70000	4.56870	4,790.970	24.87	0.51	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.70	Put	4,139.12000	4.13912		3,940.01000	3.94001	4,139.120	25.10	0.47	0.00	0	2,000.0	
R2040	On 04/02/2021	Bond Future			11.89089	78.62191		11.81158	79.11144		24.93	0.00	0.00	0	0.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	899.52000	0.89952		978.81000	0.97881	899.520	23.81	0.14	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	973.24000	0.97324		1,057.56000	1.05756	973.240	23.81	0.15	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,539.38000	1.53938		1,658.96000	1.65896	1,539.380	23.81	0.22	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,776.44000	1.77644		1,909.38000	1.90938	1,776.440	23.81	0.24	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	6,647.05000	6.64705		6,409.56000	6.40956	6,647.050	24.46	0.52	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	6,069.13000	6.06913		5,846.85000	5.84685	6,069.130	24.65	0.49	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			12.12548	79.52143		12.04267	80.01678		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			11.56436	77.68104		11.51658	77.99085		24.27	0.00	383,977,380.72	4,943	44,901.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	0.00000	0.00000		0.00000	0.00000	0.000	22.39	0.00	0.00	0	474.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	0.00000	0.00000		0.02000	0.00002	0.000	22.39	0.00	0.00	0	474.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	3,297.30000	3.29730		3,062.26000	3.06226	3,297.300	22.93	0.89	0.00	0	474.0	
R2044	On 05/11/2020	Bond Future			11.78293	78.45699		11.73304	78.77035		26.40	0.00	389,460,498.36	4,964	26,103.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	108.40000	0.10840		121.44000	0.12144	108.400	25.06	0.03	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	229.79000	0.22979		253.96000	0.25396	229.790	25.06	0.06	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	249.74000	0.24974		275.59000	0.27559	249.740	25.06	0.06	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	451.66000	0.45166		492.98000	0.49298	451.660	25.06	0.10	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	642.82000	0.64282		696.99000	0.69699	642.820	25.06	0.13	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	687.54000	0.68754		744.53000	0.74453	687.540	25.06	0.14	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	706.08000		0.70608		764.22000	0.76422	706.080	25.06	0.14	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	7,005.18000		7.00518		6,822.57000	6.82257	7,005.180	25.14	0.65	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	6,509.46000		6.50946		6,336.03000	6.33603	6,509.460	25.30	0.62	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	5,641.27000		5.64127		5,485.16000	5.48516	5,641.270	25.60	0.57	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	5,449.16000		5.44916		5,297.09000	5.29709	5,449.160	25.67	0.56	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.00748		74.94453		11.95530	75.26171		26.15	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	962.43000		0.96243		1,019.11000	1.01911	962.430	25.03	0.15	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	13,500.92000		13.50092		13,270.74000	13.27074	13,500.920	25.03	0.76	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,309.20000		10.30920		10,109.64000	10.10964	10,309.200	25.03	0.67	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.23776		75.80203		12.18321	76.12305		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			11.51452		81.00386		11.46172	81.35295		23.56	0.00	123,368,878.78	1,523	27,395.0
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	0.34000		0.00034		1.27000	0.00127	0.340	21.68	0.00	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	33.13000		0.03313		65.59000	0.06559	33.130	21.82	0.03	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	170.78000		0.17078		269.28000	0.26928	170.780	22.25	0.14	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	2,213.09000		2.21309		2,538.81000	2.53881	2,213.090	23.65	0.76	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	4,630.00000		4.63000		4,981.55000	4.98155	4,630.000	24.61	0.96	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	7,425.16000		7.42516		7,775.23000	7.77523	7,425.160	26.00	1.00	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.73131		77.40364		11.67611	77.75670		26.97	0.00	94,664,651.72	1,223	91,849.0
R2048	On 05/11/2020	Bond Future	10.00	Call	692.88000		0.69288		755.99000	0.75599	692.880	25.54	0.14	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,198.54000		2.19854		2,341.95000	2.34195	2,198.540	25.54	0.34	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.95405		78.25973		11.89625	78.61705		25.19	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.17388		74.74053		12.11344	75.10219		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			3.48847		104.49287		3.50264	104.48388		0.30	0.00	3,761,743.32	36	15,169.0
R208	On 05/11/2020	Bond Future			3.11371		102.14635		3.13543	102.13789		0.21	0.00	3,677,268.60	36	7,525.0
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			10.78806		68.34458		10.73010	68.66682		22.45	0.00	1,305,381,478.00	19,100	47,174.0
R209	On 05/11/2020	Bond Future			10.98732		65.88810		10.92711	66.21399		26.38	0.00	898,977,236.40	13,644	25,397.0
R209	On 04/02/2021	Bond Future			11.18610		66.61716		11.12354	66.94699		24.58	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.38877		64.23767		11.32377	64.57144		22.32	0.00	0.00	0	460.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,480.18000		2.48018		2,604.30000	2.60430	2,480.180	21.25	0.34	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	11.25	Put	5,337.35000		5.33735		5,186.34000	5.18634	5,337.350	22.06	0.48	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	3,231.41000		3.23141		3,130.35000	3.13035	3,231.410	23.32	0.33	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	181.94582		181.94582		182.17270	182.17270			0.00	0.00	0	1,331.0
R210	On 05/11/2020	Bond Future	181.13363		181.13363		181.36380	181.36380			0.00	0.00	0	1,243.0
R210	On 04/02/2021	Bond Future	183.18053		183.18053		183.41414	183.41414			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	182.60671		182.60671		182.84353	182.84353			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	165.58965		165.58965		165.58283	165.58283			0.00	0.00	0	6,046.0
R212	On 05/11/2020	Bond Future	167.28447		167.28447		167.27851	167.27851			0.00	0.00	0	6,667.0
R212	On 04/02/2021	Bond Future	166.88012		166.88012		166.87489	166.87489			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	168.82592		168.82592		168.82101	168.82101			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	9.76838		85.15272		9.71044	85.48370		16.53	0.00	8,174,661.12	96	5,216.0
R213	On 05/11/2020	Bond Future	9.97341		82.47585		9.91305	82.81062		19.30	0.00	7,917,681.60	96	15,574.0
R213	On 04/02/2021	Bond Future	10.18219		83.38790		10.11922	83.72675		18.04	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.38950		80.80975		10.32387	81.15272		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	11.07267		66.11968		11.01967	66.41769		23.99	0.00	604,730,593.28	9,146	11,353.0
R214	On 05/11/2020	Bond Future	11.26875		63.50462		11.21362	63.80604		28.24	0.00	580,813,254.52	9,146	16,115.0
R214	On 04/02/2021	Bond Future	11.46850		64.20691		11.41109	64.51198		26.26	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.66478		61.66197		11.60509	61.97067		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 :												15,717,582,300.92	177,110	1 615 951.0
Grand Total:												15,717,582,300.92	177,110	1 615 951.0