



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: 14/04/2020

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	92.04000	92.04000	92.94000	92.94000					0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	664.56200	664.56200	649.34100	649.34100					0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	672.76500	672.76500	659.20100	659.20100					0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	681.30200	681.30200	669.36100	669.36100					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	690.06200	690.06200	679.39400	679.39400					0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	736.51300	736.51300	718.81100	718.81100					0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	745.60400	745.60400	729.72700	729.72700					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	755.06600	755.06600	740.97300	740.97300					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	764.77400	764.77400	752.08000	752.08000					0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	661.24500	661.24500	647.01300	647.01300					0.00	39,674,700.00	6	209.00
ALBI	On 06/08/2020	Index Future	669.40700	669.40700	656.83900	656.83900					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	677.90100	677.90100	666.96100	666.96100					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
ALBI	On 04/02/2021	Index Future	686.61700	686.61700		676.95900	676.95900			0.00	0.00	0	0.00
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	12.35559	69.79650		12.61330	68.54553			0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	12.61448	70.66832		12.84157	69.59741			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	12.87846	67.77703		13.07576	66.87294			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.16184	68.64897		13.33613	67.87451			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	12.55099	70.33762		12.80483	68.96904			0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	12.79323	71.21622		13.02061	70.02744			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	13.04218	67.85134		13.24313	66.83359			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.30065	68.72437		13.48222	67.83400			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	653.34200	653.34200		639.18000	639.18000			0.00	6,533,420.00	1	1,179.00
GOVI	On 06/08/2020	GOVI	661.40600	661.40600		648.88700	648.88700			0.00	0.00	0	1.00
GOVI	On 05/11/2020	GOVI	669.79900	669.79900		658.88700	658.88700			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	678.41100	678.41100		668.76400	668.76400			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	136.38431	136.38431		134.98431	134.98431			0.00	0.00	0	2,087.00
I2025	On 06/08/2020	Bond Future	136.61425	136.61425		135.58113	135.58113			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	138.36296	138.36296		137.68031	137.68031			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	138.64433	138.64433		138.24551	138.24551			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	96.68741	96.68741		96.76992	96.76992			0.00	0.00	0	2,571.00
I2029	On 06/08/2020	Bond Future	97.91934	97.91934		98.27907	98.27907			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	98.03024	98.03024		98.65692	98.65692			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	99.31390	99.31390		100.15873	100.15873			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 07/05/2020	Bond Future	97.60239	97.60239		94.16335	94.16335			0.00	0.00	0	7,089.00
I2033	On 06/08/2020	Bond Future	98.84601	98.84601		95.63196	95.63196			0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	98.89268	98.89268		95.89147	95.89147			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	100.18761	100.18761		97.35123	97.35123			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	112.46814	112.46814		111.09772	111.09772			0.00	0.00	0	11,962.00
I2038	On 06/08/2020	Bond Future	112.20491	112.20491		111.13366	111.13366			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future	113.64118	113.64118		112.85418	112.85418			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	113.40766	113.40766		112.85009	112.85009			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	100.99783	100.99783		98.48000	98.48000			0.00	0.00	0	15,286.00
I2046	On 06/08/2020	Bond Future	102.28466	102.28466		100.01587	100.01587			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	101.79876	101.79876		99.76711	99.76711			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	103.13191	103.13191		101.28567	101.28567			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	104.29404	104.29404		102.04437	102.04437			0.00	0.00	0	15,776.00
I2050	On 06/08/2020	Bond Future	103.74394	103.74394		101.75425	101.75425			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future	105.07189	105.07189		103.32968	103.32968			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	104.52836	104.52836		102.98097	102.98097			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
I GOV	On 07/05/2020	Index Future	255.30500	255.30500		252.44600	252.44600			0.00	0.00	0	614.00
I GOV	On 06/08/2020	Index Future	258.52000	258.52000		256.34200	256.34200			0.00	0.00	0	0.00
I GOV	On 05/11/2020	Index Future	261.86300	261.86300		260.35400	260.35400			0.00	0.00	0	0.00
I GOV	On 04/02/2021	Index Future	265.29100	265.29100		264.31700	264.31700			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	9.33703	109.72310		9.83740	107.24589		7.81	0.00	8,997,294.20	82	86,460.00
R186	On 07/05/2020	Bond Future	7.90 Put	7,551.48000	7.55148	10,028.57000	10.02857	7,551.480	7.61	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50 Put	4,334.36000	4.33436	6,795.59000	6.79559	4,334.360	7.61	0.98	0.00	0	23,160.00
R186	On 07/05/2020	Bond Future	9.50 Call	1,297.24000	1.29724	303.95000	0.30395	1,297.240	7.55	0.66	0.00	0	1,120.00
R186	On 07/05/2020	Bond Future	10.00 Call	3,322.56000	3.32256	1,369.70000	1.36970	3,322.560	7.81	0.94	0.00	0	1,120.00
R186	On 06/08/2020	Bond Future	9.57294	105.80712		10.03859	103.59630		8.27	0.00	12,167,818.80	115	7,400.00
R186	On 05/11/2020	Bond Future	9.81689	107.13660		10.24780	105.17579		7.98	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84 Call	197.43000	0.19743	97.67000	0.09767	197.430	7.75	0.07	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34 Call	436.68000	0.43668	233.24000	0.23324	436.680	7.75	0.14	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26 Put	4,027.69000	4.02769	5,434.73000	5.43473	4,027.690	7.75	0.65	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future	10.08331	103.22781		10.49024	101.45763		7.90	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			311.97462	311.97462		311.23764	311.23764			0.00	0.00	0	2,556.00
R197	On 06/08/2020	Bond Future			308.17311	308.17311		308.29870	308.29870			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.11784	312.11784		313.07200	313.07200			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.22466	308.22466		309.84287	309.84287			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			214.18913	214.18913		214.37120	214.37120			0.00	0.00	0	7,963.00
R202	On 06/08/2020	Bond Future			212.78773	212.78773		213.57535	213.57535			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			215.51138	215.51138		216.88200	216.88200			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			214.09465	214.09465		215.93720	215.93720			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			6.31281	105.17191		7.00648	103.39504		3.09	0.00	0.00	0	57,324.00
R2023	On 06/08/2020	Bond Future			6.44978	106.48561		7.09218	104.98173		3.00	0.00	0.00	0	100.00
R2023	On 05/11/2020	Bond Future			6.60741	103.91025		7.19606	102.66072		2.99	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.80369	105.24676		7.35641	104.19895		2.79	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			10.48240	87.30758		10.85954	85.30446		11.19	0.00	14,667,673.44	168	103,465.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.71	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	9,447.63000	9.44763	11,450.72000	11.45072	9,447.630	0.000	10.71	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.04000	0.00004		0.01000	0.00001	0.040	10.71	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	9,138.32000	9.13832	11,141.39000	11.14139	9,138.320	0.000	10.71	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			10.70671	84.39173		11.05341	82.60554		11.85	0.00	0.00	0	5,700.00
R2030	On 06/08/2020	Bond Future	8.36	Call	18.17000	0.01817		7.71000	0.00771	18.170	11.33	0.01	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	27.45000	0.02745		11.94000	0.01194	27.450	11.33	0.01	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	73.00000	0.07300		33.89000	0.03389	73.000	11.33	0.04	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	116.78000	0.11678		56.13000	0.05613	116.780	11.33	0.05	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	165.55000	0.16555		81.81000	0.08181	165.550	11.33	0.07	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	7,362.43000	7.36243	9,019.03000	9.01903	7,362.430	0.000	11.33	0.89	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	508.85000	0.50885	278.27000	0.27827	508.850	0.000	11.33	0.18	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	785.40000	0.78540	449.45000	0.44945	785.400	0.000	11.33	0.25	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	2,137.35000	2.13735	1,387.63000	1.38763	2,137.350	0.000	11.45	0.51	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			10.92563	85.45241		11.24275	83.86507		11.45	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	48.57000	0.04857	27.48000	0.02748	48.570	0.000	10.94	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	79.02000	0.07902	45.81000	0.04581	79.020	0.000	10.94	0.03	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	82.18000	0.08218	47.74000	0.04774	82.180	0.000	10.94	0.03	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	113.74000	0.11374	67.23000	0.06723	113.740	0.000	10.94	0.04	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	163.65000	0.16365	98.73000	0.09873	163.650	0.000	10.94	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	201.67000	0.20167	123.16000	0.12316	201.670	0.000	10.94	0.07	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	8.86	Call	205.15000	0.20515	125.41000	0.12541	205.150	10.94	0.07	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	272.34000	0.27234	169.38000	0.16938	272.340	10.94	0.09	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	276.80000	0.27680	172.33000	0.17233	276.800	10.94	0.09	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	373.56000	0.37356	237.06000	0.23706	373.560	10.94	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	7,685.79000	7.68579	9,052.14000	9.05214	7,685.790	10.94	0.82	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	6,542.30000	6.54230	7,837.25000	7.83725	6,542.300	10.94	0.77	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	5,695.59000	5.69559	6,924.49000	6.92449	5,695.590	10.94	0.72	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	4,510.88000	4.51088	5,623.17000	5.62317	4,510.880	10.94	0.64	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	10.47	Put	4,163.05000	4.16305	5,234.54000	5.23454	4,163.050	10.94	0.61	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			11.16320	82.54649	11.45820	81.11553		11.29	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	124.03000	0.12403	80.61000	0.08061	124.030	10.59	0.04	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	126.05000	0.12605	81.98000	0.08198	126.050	10.59	0.04	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	266.13000	0.26613	179.48000	0.17948	266.130	10.59	0.08	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	382.09000	0.38209	262.61000	0.26261	382.090	10.59	0.11	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	6,263.56000	6.26356	7,344.76000	7.34476	6,263.560	10.59	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			10.93979	83.27337	11.28768	81.31242		12.64	0.00	24,982,011.00	300	78,160.00
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.90	0.00	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.90	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	0.01000	0.00001	0.00000	0.00000	0.010	11.90	0.00	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	0.01000	0.00001	0.00000	0.00000	0.010	11.90	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	0.03000	0.00003	0.01000	0.00001	0.030	11.90	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	0.24000	0.00024	0.05000	0.00005	0.240	11.90	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	8,601.59000	8.60159	10,562.27000	10.56227	8,601.590	11.90	1.00	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			11.15655	84.31355	11.47630	82.56024		12.74	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	15.09000	0.01509	6.78000	0.00678	15.090	11.91	0.01	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	65.54000	0.06554	31.99000	0.03199	65.540	11.91	0.03	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	7,663.38000	7.66338	9,284.07000	9.28407	7,663.380	11.91	0.89	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			11.37625	81.22428	11.66849	79.66531		12.95	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	105.89000	0.10589	64.95000	0.06495	105.890	12.20	0.04	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	146.15000	0.14615	91.08000	0.09108	146.150	12.20	0.05	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	261.71000	0.26171	168.20000	0.16820	261.710	12.20	0.08	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	345.85000	0.34585	225.81000	0.22581	345.850	12.20	0.10	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	4,214.75000	4.21475	5,232.46000	5.23246	4,214.750	12.33	0.59	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	3,921.55000	3.92155	4,900.39000	4.90039	3,921.550	12.40	0.57	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			11.60871	82.26919	11.88088	80.85846		12.12	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	123.98000	0.12398	83.46000	0.08346	123.980	11.38	0.04	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	272.03000	0.27203	189.45000	0.18945	272.030	11.38	0.08	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	6,012.89000	6.01289	7,025.59000	7.02559	6,012.890	11.38	0.67	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			11.30342	84.48239	11.56602	82.88429		13.44	0.00	26,780,917.63	317	133,949.00

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	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.35	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.35	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	0.01000	0.00001	0.00000	0.00000	0.010	12.35	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	0.05000	0.00005	0.02000	0.00002	0.050	12.35	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	0.07000	0.00007	0.03000	0.00003	0.070	12.35	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	0.15000	0.00015	0.06000	0.00006	0.150	12.35	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	4,764.16000	4.76416	6,335.80000	6.33580	4,764.160	12.35	0.96	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	3,642.86000	3.64286	5,170.90000	5.17090	3,642.860	12.35	0.90	0	5,000.00
R2035	On 06/08/2020	Bond Future			11.51531	85.53767	11.74852	84.15619		13.51	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	2.33000	0.00233	1.27000	0.00127	2.330	12.16	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	6.14000	0.00614	3.43000	0.00343	6.140	12.16	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	8.53000	0.00853	4.80000	0.00480	8.530	12.16	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	56.25000	0.05625	33.64000	0.03364	56.250	12.16	0.03	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	7,180.67000	7.18067	8,425.63000	8.42563	7,180.670	12.16	0.86	0	500.00
R2035	On 05/11/2020	Bond Future			11.73112	82.13124	11.93616	80.94847		13.89	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.96343	83.18780	12.14665	82.16100		13.13	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	12,014.38000	12.01438	12,928.22000	12.92822	12,014.380	12.37	0.86	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	6,724.53000	6.72453	7,464.54000	7.46454	6,724.530	12.37	0.68	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037	On 07/05/2020	Bond Future			11.40363	80.87698	11.66172	79.31529		14.07	0.00	0	85,735.00
R2037	On 07/05/2020	Bond Future	9.70	Call	0.01000	0.00001	0.01000	0.00001	0.010	12.96	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	0.26000	0.00026	0.11000	0.00011	0.260	12.96	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			11.61484	77.63036	11.84518	76.27399		14.95	0.00	0	1,071.00
R2037	On 05/11/2020	Bond Future			11.81846	78.60614	12.02209	77.43694		14.54	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			12.03707	75.36187	12.21992	74.34065		14.52	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	282.07000	0.28207	225.14000	0.22514	282.070	13.68	0.07	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	11,267.20000	11.26720	12,156.35000	12.15635	11,267.200	13.68	0.84	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	855.97000	0.85597	704.87000	0.70487	855.970	13.68	0.18	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	8,485.98000	8.48598	9,293.07000	9.29307	8,485.980	13.68	0.75	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,264.84000	4.26484	4,835.50000	4.83550	4,264.840	14.20	0.51	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	3,681.93000	3.68193	3,214.61000	3.21461	3,681.930	14.26	0.51	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,118.77000	1.11877	1,339.16000	1.33916	1,118.770	15.98	0.18	0	300.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2040	On 07/05/2020	Bond Future			11.43199	83.59301	11.68536	81.95757		14.28	0.00	0	68,792.00
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.87	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	0.02000	0.00002	0.01000	0.00001	0.020	12.87	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	0.10000	0.00010	0.05000	0.00005	0.100	12.87	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	0.48000	0.00048	0.20000	0.00020	0.480	12.87	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	11.10	Call	329.27000	0.32927	143.99000	0.14399	329.270	13.01	0.22	0	450.00
R2040	On 07/05/2020	Bond Future	11.80	Call	2,719.47000	2.71947	1,688.73000	1.68873	2,719.470	14.37	0.79	0	450.00

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 07/05/2020	Bond Future	12.20	Call	4,877.34000	4.87734	3,481.54000	3.48154	4,877.340	15.25	0.94	0.00	0	325.00
R2040	On 07/05/2020	Bond Future	12.70	Call	7,680.79000	7.68079	6,104.87000	6.10487	7,680.790	16.53	0.99	0.00	0	325.00
R2040	On 06/08/2020	Bond Future			11.63720	80.12996	11.86393	78.70625		15.16	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	20.74000	0.02074	11.86000	0.01186	20.740	13.23	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	101.01000	0.10101	61.27000	0.06127	101.010	13.23	0.04	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	6,292.66000	6.29266	7,521.60000	7.52160	6,292.660	13.23	0.81	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	5,941.26000	5.94126	7,148.62000	7.14862	5,941.260	13.23	0.80	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	3,912.48000	3.91248	4,926.86000	4.92686	3,912.480	13.72	0.64	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.83470	81.13721	12.03579	79.90637		14.84	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	105.32000	0.10532	75.72000	0.07572	105.320	13.48	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	169.96000	0.16996	123.94000	0.12394	169.960	13.48	0.05	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	284.98000	0.28498	211.33000	0.21133	284.980	13.48	0.08	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	426.82000	0.42682	321.08000	0.32108	426.820	13.48	0.11	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,567.09000	4.56709	5,351.30000	5.35130	4,567.090	13.85	0.58	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,885.37000	3.88537	4,598.00000	4.59800	3,885.370	14.15	0.52	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			12.04659	77.67520	12.22782	76.59663		14.96	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	220.96000	0.22096	175.37000	0.17537	220.960	14.13	0.06	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	251.12000	0.25112	199.92000	0.19992	251.120	14.13	0.06	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	524.47000	0.52447	425.55000	0.42555	524.470	14.13	0.11	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	657.93000	0.65793	537.29000	0.53729	657.930	14.13	0.14	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,730.62000	5.73062	6,419.51000	6.41951	5,730.620	14.37	0.59	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,102.67000	5.10267	5,748.08000	5.74808	5,102.670	14.50	0.55	0.00	0	800.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			11.46003	80.45622	11.71379	78.81964		14.85	0.00	0.00	0	73,467.00
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.39	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.39	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.39	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	0.02000	0.00002	0.01000	0.00001	0.020	13.39	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	0.05000	0.00005	0.02000	0.00002	0.050	13.39	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	0.06000	0.00006	0.03000	0.00003	0.060	13.39	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	4,542.12000	4.54212	6,140.73000	6.14073	4,542.120	13.38	0.94	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	3,180.46000	3.18046	4,702.97000	4.70297	3,180.460	13.39	0.86	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	2,775.16000	2.77516	4,253.58000	4.25358	2,775.160	13.52	0.81	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			11.65814	77.07914	11.88673	75.64542		15.75	0.00	0.00	0	6,009.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1.88000	0.00188	1.00000	0.00100	1.880	13.78	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	8.21000	0.00821	4.55000	0.00455	8.210	13.78	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	25.00000	0.02500	14.32000	0.01432	25.000	13.78	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	70.99000	0.07099	42.25000	0.04225	70.990	13.78	0.03	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	5,631.64000	5.63164	6,824.72000	6.82472	5,631.640	13.78	0.78	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	4,790.59000	4.79059	5,910.96000	5.91096	4,790.590	13.95	0.72	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.84857	78.04807	12.05296	76.79883		15.41	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	20.06000	0.02006	13.74000	0.01374	20.060	14.01	0.01	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	9.29	Call	59.24000	0.05924	41.64000	0.04164	59.240	14.01	0.02	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	66.74000	0.06674	47.06000	0.04706	66.740	14.01	0.02	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	155.06000	0.15506	112.03000	0.11203	155.060	14.01	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	254.86000	0.25486	187.14000	0.18714	254.860	14.01	0.07	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	280.03000	0.28003	206.28000	0.20628	280.030	14.01	0.08	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	290.64000	0.29064	214.38000	0.21438	290.640	14.01	0.08	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,576.02000	6.57602	7,527.47000	7.52747	6,576.020	14.01	0.71	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	6,020.81000	6.02081	6,937.65000	6.93765	6,020.810	14.01	0.68	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,089.94000	5.08994	5,933.73000	5.93373	5,089.940	14.21	0.62	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,891.92000	4.89192	5,717.51000	5.71751	4,891.920	14.28	0.60	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.05271	74.67147	12.23851	73.56772		15.52	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	272.16000	0.27216	215.48000	0.21548	272.160	14.66	0.07	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,746.83000	12.74683	13,722.95000	13.72295	12,746.830	14.66	0.86	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,282.82000	9.28282	10,162.42000	10.16242	9,282.820	14.66	0.76	0.00	0	405.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			11.39635	79.56586	11.65025	77.89498		15.14	0.00	0.00	0	66,001.00
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.57	0.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	8,837.83000	8.83783	10,508.23000	10.50823	8,837.830	13.57	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	4,980.80000	4.98080	6,624.80000	6.62480	4,980.800	13.57	0.96	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			11.58232	80.55973	11.81178	79.09033		15.17	0.00	0.00	0	49,270.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1.57000	0.00157	0.81000	0.00081	1.570	13.13	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	4.93000	0.00493	2.63000	0.00263	4.930	13.13	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	217.76000	0.21776	134.26000	0.13426	217.760	13.13	0.08	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	695.36000	0.69536	460.28000	0.46028	695.360	13.13	0.21	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,149.93000	1.14993	794.26000	0.79426	1,149.930	13.33	0.31	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,400.69000	3.40069	2,640.36000	2.64036	3,400.690	14.86	0.60	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	5,277.86000	5.27786	4,294.04000	4.29404	5,277.860	15.57	0.74	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	7,619.78000	7.61978	6,462.04000	6.46204	7,619.780	16.79	0.84	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.77064	77.15389	11.97682	75.86862		15.73	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			11.97249	78.14638	12.16107	77.00496		14.97	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			4.19969	102.96207	4.89468	102.35579		0.61	0.00	0.00	0	29,633.00
R208	On 06/08/2020	Bond Future			3.87496	104.24817	4.38553	103.92652		0.43	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			3.06978	102.16348	3.20042	102.11256		0.21	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			11.26793	63.97531	11.52637	62.64363		15.83	0.00	0.00	0	65,709.00

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	On 06/08/2020	Bond Future			11.45928	64.77442		11.69161	63.60495		16.00	0.00	0.00	0	9,200.00
R209	On 05/11/2020	Bond Future			11.65158	62.44535		11.85844	61.42797		16.28	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.85312	63.24866		12.04075	62.34795		15.29	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			182.78773	182.78773		179.12742	179.12742			0.00	0.00	0	1,419.00
R210	On 06/08/2020	Bond Future			185.11670	185.11670		181.92105	181.92105			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			184.76492	184.76492		182.01314	182.01314			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			187.18451	187.18451		184.78362	184.78362			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			165.70818	165.70818		165.19994	165.19994			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.52222	165.52222		165.47814	165.47814			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			167.64103	167.64103		168.04023	168.04023			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.50433	167.50433		168.26583	168.26583			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			10.73780	77.81729		11.10047	75.93975		12.65	0.00	0.00	0	16,776.00
R213	On 06/08/2020	Bond Future			10.94657	78.78929		11.28074	77.10510		12.79	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			11.16090	76.24473		11.46781	74.73860		12.97	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			11.39254	77.22547		11.67930	75.85826		12.19	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			11.33506	62.92811		11.58889	61.58253		16.42	0.00	0.00	0	21,613.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.75	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.45000	0.00045		0.24000	0.00024	0.450	15.75	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	3,903.10000	3.90310	5,207.69000	5.20769	3,903.100		15.75	0.93	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			11.51584	63.71413		11.74514	62.52755		16.57	0.00	0.00	0	4,000.00
R214	On 05/11/2020	Bond Future			11.69869	61.23266		11.90465	60.19183		16.88	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.89400	62.02034		12.08222	61.09345		15.82	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

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
Total for Derivatives :											133,803,835.07	989	1 480 562,00
Grand Total:											133,803,835.07	989	1 480 562,00