



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: 16/04/2020

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	92.12000	92.12000		92.18000	92.18000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	667.75200	667.75200		661.90700	661.90700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	675.98400	675.98400		670.07200	670.07200			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	684.55900	684.55900		678.57300	678.57300			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	693.36000	693.36000		687.29700	687.29700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	734.98700	734.98700		729.65800	729.65800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	744.04800	744.04800		738.65900	738.65900			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	753.48700	753.48700		748.03100	748.03100			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	763.17300	763.17300		757.64800	757.64800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	661.12900	661.12900		655.94700	655.94700			0.00	1,090,862,850.00	165	209.00
ALBI	On 06/08/2020	Index Future	669.28000	669.28000		664.03900	664.03900			0.00	1,104,312,000.00	165	165.00
ALBI	On 05/11/2020	Index Future	677.77000	677.77000		672.46400	672.46400			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	686.48400	686.48400		681.10900	681.10900			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	12.35942	69.77766		12.47843	69.19601				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	12.61891	70.64719		12.74307	70.05885				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.88318	67.75519		13.01279	67.15953				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.16683	68.62661		13.30239	68.02339				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	12.55556	70.31256		12.66938	69.69348				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	12.79840	71.18879		12.91742	70.56247				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	13.04769	67.82308		13.17235	67.18901				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.30646	68.69555		13.43708	68.05340				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	653.12900	653.12900		648.05700	648.05700				0.00	0.00	0	1,179.00
GOVI	On 06/08/2020	GOVI	661.18100	661.18100		656.05100	656.05100				0.00	0.00	0	1.00
GOVI	On 05/11/2020	GOVI	669.56900	669.56900		664.37500	664.37500				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	678.17700	678.17700		672.91600	672.91600				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	135.78144	135.78144		136.41044	136.41044				0.00	115,550,005.44	851	1,245.00
I2025	On 06/08/2020	Bond Future	135.99981	135.99981		136.63779	136.63779				0.00	115,735,838.31	851	1,411.00
I2025	On 05/11/2020	Bond Future	137.73973	137.73973		138.38612	138.38612				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	138.01259	138.01259		138.66749	138.66749				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	99.22991	99.22991		99.66238	99.66238				0.00	99,428,369.82	1,002	1,509.00
I2029	On 06/08/2020	Bond Future	100.49128	100.49128		100.93004	100.93004				0.00	100,692,262.56	1,002	1,061.00
I2029	On 05/11/2020	Bond Future	100.63441	100.63441		101.07890	101.07890				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	101.95201	101.95201		102.40241	102.40241				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	99.30790	99.30790		97.35576	97.35576				0.00	902,808,118.90	9,091	3,611.00
I2033	On 06/08/2020	Bond Future	100.57040	100.57040		98.59410	98.59410				0.00	914,285,506.40	9,091	5,770.00

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I2033	On 05/11/2020	Bond Future			100.63848		100.63848		98.63702	98.63702			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			101.95599		101.95599		99.92850	99.92850			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			114.94082		114.94082		115.49237	115.49237			0.00	674,242,850.12	5,866	5,287.00
I2038	On 06/08/2020	Bond Future			114.70573		114.70573		115.26510	115.26510			0.00	672,863,812.18	5,866	9,276.00
I2038	On 05/11/2020	Bond Future			116.17338		116.17338		116.74003	116.74003			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			115.97254		115.97254		116.54678	116.54678			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			103.71860		103.71860		104.72088	104.72088			0.00	171,135,690.00	1,650	14,969.00
I2046	On 06/08/2020	Bond Future			105.03722		105.03722		106.05293	106.05293			0.00	173,311,413.00	1,650	1,962.00
I2046	On 05/11/2020	Bond Future			104.58589		104.58589		105.61486	105.61486			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			105.95513		105.95513		106.99774	106.99774			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			107.34956		107.34956		106.32069	106.32069			0.00	396,119,876.40	3,690	13,811.00
I2050	On 06/08/2020	Bond Future			106.83522		106.83522		105.79425	105.79425			0.00	394,221,961.80	3,690	9,430.00
I2050	On 05/11/2020	Bond Future			108.20216		108.20216		107.14777	107.14777			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			107.69918		107.69918		106.63105	106.63105			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			259.21600		259.21600		258.47900	258.47900			0.00	0.00	0	567.00
IGOV	On 06/08/2020	Index Future			262.47600		262.47600		261.73200	261.73200			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			265.86900		265.86900		265.11600	265.11600			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			269.35000		269.35000		268.58700	268.58700			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			9.22500		110.28818		9.42018	109.30619		7.75	0.00	4,022,320,212.78	36,471	75,580.00
R186	On 07/05/2020	Bond Future	7.90	Put	6,986.44000		6.98644		7,968.29000	7.96829	6,986.440	7.50	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	3,775.91000		3.77591		4,741.18000	4.74118	3,775.910	7.45	0.97	0.00	0	23,160.00
R186	On 07/05/2020	Bond Future	9.50	Call	1,698.50000		1.69850		1,062.42000	1.06242	1,698.500	7.94	0.75	0.00	0	1,120.00
R186	On 07/05/2020	Bond Future	10.00	Call	3,869.03000		3.86903		2,960.81000	2.96081	3,869.030	8.53	0.96	0.00	0	1,120.00
R186	On 06/08/2020	Bond Future			9.45516		106.37601		9.66137	105.38258		8.24	0.00	3,760,072,825.47	35,347	29,718.00
R186	On 05/11/2020	Bond Future			9.69245		107.71188		9.91058	106.70616		8.02	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	239.64000		0.23964		167.17000	0.16717	239.640	7.76	0.09	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	518.41000		0.51841		377.74000	0.37774	518.410	7.76	0.16	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	3,677.90000		3.67790		4,331.56000	4.33156	3,677.900	7.83	0.61	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			9.95141		103.81015		10.18274	102.79161		7.85	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 07/05/2020	Bond Future			312.01001		312.01001		312.00114	312.00114			0.00	296,409,509.50	950	2,556.00
R197	On 06/08/2020	Bond Future			308.19988		308.19988		308.19318	308.19318			0.00	292,789,886.00	950	950.00
R197	On 05/11/2020	Bond Future			312.14292		312.14292		312.13660	312.13660			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.24922		308.24922		308.24306	308.24306			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			223.42707		223.42707		219.91775	219.91775			0.00	64,346,996.16	288	7,963.00
R202	On 06/08/2020	Bond Future			222.13705		222.13705		218.58437	218.58437			0.00	63,975,470.40	288	716.00
R202	On 05/11/2020	Bond Future			224.97882		224.97882		221.38116	221.38116			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			223.68542		223.68542		220.04099	220.04099			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.27526		105.26919		6.41003	104.92056		3.08	0.00	2,055,591,473.13	19,527	51,271.00
R2023	On 06/08/2020	Bond Future			6.40942		106.58103		6.55862	106.22885		2.99	0.00	2,062,556,092.56	19,352	13,037.00
R2023	On 05/11/2020	Bond Future			6.56262		104.00613		6.72940	103.64970		2.99	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.75299		105.34358		6.94231	104.98266		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			10.49765		87.22534		10.62143	86.56173		11.28	0.00	4,954,922,664.04	56,806	83,337.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.72	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	9,529.84000		9.52984	10,193.45000	10.19345	10.19345	9,529.840	10.72	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.01000		0.00001	0.01000	0.00001	0.00001	0.010	10.72	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	9,220.53000		9.22053	9,884.12000	9.88412	9.88412	9,220.530	10.72	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			10.72314		84.30593		10.85245	83.63467		11.97	0.00	4,817,409,452.06	57,142	60,388.00
R2030	On 06/08/2020	Bond Future	8.36	Call	16.58000		0.01658	11.66000	0.01166	0.01166	16.580	11.37	0.01	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	25.19000		0.02519	17.93000	0.01793	0.01793	25.190	11.37	0.01	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	67.91000		0.06791	49.87000	0.04987	0.04987	67.910	11.37	0.03	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	109.34000		0.10934	81.61000	0.08161	0.08161	109.340	11.37	0.05	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	155.75000		0.15575	117.74000	0.11774	0.11774	155.750	11.37	0.07	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	7,434.09000		7.43409	8,047.20000	8.04720	8.04720	7,434.090	11.37	0.90	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	486.20000		0.48620	384.60000	0.38460	0.38460	486.200	11.37	0.18	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	759.36000		0.75936	613.05000	0.61305	0.61305	759.360	11.40	0.25	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	2,164.31000		2.16431	1,851.54000	1.85154	1.85154	2,164.310	11.93	0.50	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			10.94291		85.36486		11.07786	84.68537		11.64	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	49.16000		0.04916	37.99000	0.03799	0.03799	49.160	11.07	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	79.70000		0.07970	62.36000	0.06236	0.06236	79.700	11.07	0.03	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	82.86000		0.08286	64.91000	0.06491	0.06491	82.860	11.07	0.03	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	114.42000		0.11442	90.42000	0.09042	0.09042	114.420	11.07	0.04	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	164.22000		0.16422	131.11000	0.13111	0.13111	164.220	11.07	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	202.10000		0.20210	162.33000	0.16233	0.16233	202.100	11.07	0.07	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	205.56000		0.20556	165.20000	0.16520	0.16520	205.560	11.07	0.07	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	272.41000		0.27241	220.78000	0.22078	0.22078	272.410	11.07	0.09	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	276.84000		0.27684	224.49000	0.22449	0.22449	276.840	11.07	0.09	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	372.98000		0.37298	305.27000	0.30527	0.30527	372.980	11.07	0.11	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.61	Put	7,770.46000		7.77046		8,342.50000	8.34250	7,770.460	11.07	0.82	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	6,624.51000		6.62451		7,163.60000	7.16360	6,624.510	11.07	0.77	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	5,779.88000		5.77988		6,288.60000	6.28860	5,779.880	11.09	0.72	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	4,623.77000		4.62377		5,078.79000	5.07879	4,623.770	11.23	0.64	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	10.47	Put	4,289.50000		4.28950		4,726.13000	4.72613	4,289.500	11.29	0.62	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			11.18133		82.45758		11.32256	81.76936		11.49	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	131.07000		0.13107		105.85000	0.10585	131.070	10.79	0.04	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	133.17000		0.13317		107.58000	0.10758	133.170	10.79	0.04	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	276.97000		0.27697		228.19000	0.22819	276.970	10.79	0.08	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	394.92000		0.39492		328.67000	0.32867	394.920	10.79	0.11	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	6,368.31000		6.36831		6,872.71000	6.87271	6,368.310	10.79	0.71	0.00	0	1,800.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			11.00086		82.92432		11.08407	82.45205		12.81	0.00	4,702,969,884.48	56,714	61,234.00
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.99	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	11.99	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.99	0.00	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.99	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	0.01000		0.00001		0.01000	0.00001	0.010	11.99	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	0.08000		0.00008		0.05000	0.00005	0.080	11.99	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	8,950.41000		8.95041		9,422.64000	9.42264	8,950.410	11.99	1.00	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			11.22066		83.95771		11.30732	83.48015		12.95	0.00	5,093,966,138.83	60,673	60,245.00
R2032	On 06/08/2020	Bond Future	8.79	Call	12.07000		0.01207		9.58000	0.00958	12.070	11.98	0.01	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	54.33000		0.05433		44.26000	0.04426	54.330	11.98	0.03	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	7,979.24000		7.97924		8,417.30000	8.41730	7,979.240	11.98	0.90	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			11.44320		80.86335		11.53353	80.37996		13.32	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	103.85000		0.10385		88.98000	0.08898	103.850	12.49	0.04	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	142.69000		0.14269		122.93000	0.12293	142.690	12.49	0.05	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	253.67000		0.25367		220.82000	0.22082	253.670	12.49	0.08	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	334.20000		0.33420		292.47000	0.29247	334.200	12.49	0.10	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	4,542.50000		4.54250		4,848.15000	4.84815	4,542.500	12.87	0.61	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	4,245.12000		4.24512		4,538.85000	4.53885	4,245.120	12.95	0.58	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			11.67863		81.90340		11.77292	81.41383		12.50	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	130.91000		0.13091		114.03000	0.11403	130.910	11.76	0.04	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	280.19000		0.28019		247.13000	0.24713	280.190	11.76	0.08	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	6,408.61000		6.40861		6,750.36000	6.75036	6,408.610	11.98	0.68	0.00	0	800.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			11.32938		84.32231		11.44281	83.62828		13.63	0.00	4,828,126,825.98	57,258	106,211.00
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.48	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.48	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.48	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	0.02000		0.00002		0.01000	0.00001	0.020	12.48	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	0.03000		0.00003		0.01000	0.00001	0.030	12.48	0.00	0.00	0	3,530.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 07/05/2020	Bond Future	9.85	Call	0.07000	0.00007		0.03000	0.00003	0.070	12.48	0.00	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	4,912.05000	4.91205	5,592.42000	5.59242	4,912.050	12.53	0.97	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	10.75	Put	3,782.84000	3.78284	4,438.07000	4.43807	3,782.840	12.75	0.92	0.00	0	5,000.00		
R2035	On 06/08/2020	Bond Future			11.54277	85.37316	11.66090	84.67108		13.75	0.00	4,472,187,613.44	52,384	52,699.00		
R2035	On 06/08/2020	Bond Future	8.75	Call	2.09000	0.00209	1.41000	0.00141	2.090	12.26	0.00	0.00	0	3,000.00		
R2035	On 06/08/2020	Bond Future	9.00	Call	5.54000	0.00554	3.84000	0.00384	5.540	12.26	0.00	0.00	0	24,761.00		
R2035	On 06/08/2020	Bond Future	9.09	Call	7.73000	0.00773	5.40000	0.00540	7.730	12.26	0.00	0.00	0	500.00		
R2035	On 06/08/2020	Bond Future	9.67	Call	51.88000	0.05188	38.21000	0.03821	51.880	12.26	0.02	0.00	0	500.00		
R2035	On 06/08/2020	Bond Future	10.45	Put	7,322.16000	7.32216	7,945.22000	7.94522	7,322.160	12.26	0.87	0.00	0	500.00		
R2035	On 05/11/2020	Bond Future			11.75983	81.96404	11.88288	81.25330		14.46	0.00	0.00	0	0.00		
R2035	On 04/02/2021	Bond Future			11.99345	83.01818	12.12193	82.29837		13.53	0.00	0.00	0	0.00		
R2035	On 04/02/2021	Bond Future	10.14	Put	12,217.78000	12.21778	12,846.34000	12.84634	12,217.780	12.76	0.86	0.00	0	650.00		
R2035	On 04/02/2021	Bond Future	11.14	Put	6,959.55000	6.95955	7,460.49000	7.46049	6,959.550	12.86	0.67	0.00	0	650.00		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00	
R2037	On 07/05/2020	Bond Future			11.40937	80.84171	11.52787	80.11912		14.33	0.00	1,268,002,221.35	15,685	71,695.00		
R2037	On 07/05/2020	Bond Future	9.70	Call	0.01000	0.00001	0.00000	0.00000	0.010	13.13	0.00	0.00	0	7,500.00		
R2037	On 07/05/2020	Bond Future	10.00	Call	0.15000	0.00015	0.07000	0.00007	0.150	13.13	0.00	0.00	0	7,500.00		
R2037	On 06/08/2020	Bond Future			11.62122	77.59228	11.74467	76.86126		15.24	0.00	1,272,823,761.12	16,404	15,769.00		
R2037	On 05/11/2020	Bond Future			11.82519	78.56705	11.95361	77.82702		15.17	0.00	0.00	0	0.00		
R2037	On 04/02/2021	Bond Future			12.04413	75.32203	12.17806	74.57252		15.00	0.00	0.00	0	0.00		
R2037	On 04/02/2021	Bond Future	9.65	Call	319.53000	0.31953	267.42000	0.26742	319.530	14.15	0.08	0.00	0	72.00		
R2037	On 04/02/2021	Bond Future	10.35	Put	11,370.87000	11.37087	12,006.99000	12.00699	11,370.870	14.15	0.83	0.00	0	72.00		
R2037	On 04/02/2021	Bond Future	10.48	Call	924.70000	0.92470	796.32000	0.79632	924.700	14.15	0.19	0.00	0	240.00		
R2037	On 04/02/2021	Bond Future	10.85	Put	8,607.18000	8.60718	9,179.61000	9.17961	8,607.180	14.15	0.74	0.00	0	72.00		
R2037	On 04/02/2021	Bond Future	11.90	Put	4,463.50000	4.46350	4,860.31000	4.86031	4,463.500	14.91	0.51	0.00	0	240.00		
R2037	On 04/02/2021	Bond Future	11.97	Call	3,840.01000	3.84001	3,475.41000	3.47541	3,840.010	14.97	0.51	0.00	0	300.00		
R2037	On 04/02/2021	Bond Future	13.73	Put	1,194.66000	1.19466	1,344.62000	1.34462	1,194.660	16.42	0.18	0.00	0	300.00		
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future			11.43799	83.55365	11.55139	82.81551		14.42	0.00	1,028,211,216.90	12,306	58,663.00		
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.94	0.00	0.00	0	2,640.00		
R2040	On 07/05/2020	Bond Future	9.85	Call	0.01000	0.00001	0.00000	0.00000	0.010	12.94	0.00	0.00	0	7,500.00		
R2040	On 07/05/2020	Bond Future	10.00	Call	0.05000	0.00005	0.02000	0.00002	0.050	12.94	0.00	0.00	0	2,640.00		
R2040	On 07/05/2020	Bond Future	10.15	Call	0.26000	0.00026	0.12000	0.00012	0.260	12.94	0.00	0.00	0	7,500.00		
R2040	On 07/05/2020	Bond Future	11.10	Call	319.30000	0.31930	205.20000	0.20520	319.300	13.59	0.21	0.00	0	450.00		
R2040	On 07/05/2020	Bond Future	11.80	Call	2,686.78000	2.68678	2,157.24000	2.15724	2,686.780	15.01	0.79	0.00	0	450.00		
R2040	On 07/05/2020	Bond Future	12.20	Call	4,843.13000	4.84313	4,175.30000	4.17530	4,843.130	16.08	0.94	0.00	0	325.00		
R2040	On 07/05/2020	Bond Future	12.70	Call	7,639.23000	7.63923	6,912.37000	6.91237	7,639.230	16.77	0.99	0.00	0	325.00		
R2040	On 06/08/2020	Bond Future			11.64384	80.08766	11.76203	79.34092		15.31	0.00	984,918,042.68	12,298	11,154.00		
R2040	On 06/08/2020	Bond Future	9.57	Call	18.33000	0.01833	12.83000	0.01283	18.330	13.18	0.01	0.00	0	800.00		
R2040	On 06/08/2020	Bond Future	10.07	Call	92.63000	0.09263	68.21000	0.06821	92.630	13.18	0.04	0.00	0	800.00		
R2040	On 06/08/2020	Bond Future	10.79	Put	6,316.85000	6.31685	6,945.85000	6.94585	6,316.850	13.26	0.82	0.00	0	800.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2020	Bond Future	10.85	Put	5,979.02000	5.97902	6,593.82000	6.59382	5,979.020	13.38	0.80	0.00	0	12,538.00		
R2040	On 06/08/2020	Bond Future	11.26	Put	4,028.81000	4.02881	4,529.81000	4.52981	4,028.810	14.38	0.64	0.00	0	517.00		
R2040	On 05/11/2020	Bond Future			11.84171	81.09377	11.96471	80.33781		15.52	0.00	0.00	0	0.00		
R2040	On 05/11/2020	Bond Future	9.50	Call	127.51000	0.12751	102.36000	0.10236	127.510	14.04	0.04	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	9.73	Call	200.52000	0.20052	162.86000	0.16286	200.520	14.04	0.06	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	10.00	Call	327.22000	0.32722	269.34000	0.26934	327.220	14.04	0.09	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	10.23	Call	480.14000	0.48014	399.60000	0.39960	480.140	14.04	0.12	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	11.50	Put	4,900.83000	4.90083	5,352.24000	5.35224	4,900.830	15.22	0.57	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	11.70	Put	4,207.88000	4.20788	4,618.12000	4.61812	4,207.880	15.46	0.51	0.00	0	2,000.00		
R2040	On 04/02/2021	Bond Future			12.05395	77.63091	12.18228	76.86533		15.32	0.00	0.00	0	0.00		
R2040	On 04/02/2021	Bond Future	9.49	Call	242.52000	0.24252	202.54000	0.20254	242.520	14.48	0.06	0.00	0	500.00		
R2040	On 04/02/2021	Bond Future	9.57	Call	274.53000	0.27453	229.94000	0.22994	274.530	14.48	0.07	0.00	0	800.00		
R2040	On 04/02/2021	Bond Future	10.07	Call	560.67000	0.56067	477.98000	0.47798	560.670	14.48	0.12	0.00	0	800.00		
R2040	On 04/02/2021	Bond Future	10.24	Call	698.71000	0.69871	599.12000	0.59912	698.710	14.48	0.14	0.00	0	500.00		
R2040	On 04/02/2021	Bond Future	11.57	Put	5,899.70000	5.89970	6,365.59000	6.36559	5,899.700	14.94	0.59	0.00	0	500.00		
R2040	On 04/02/2021	Bond Future	11.74	Put	5,275.93000	5.27593	5,711.23000	5.71123	5,275.930	15.09	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			11.48654	80.28243	11.57968	79.67708		15.03	0.00	675,978,060.60	8,420	66,474.00		
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.49	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	13.49	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	13.49	0.00	0.00	0	129.00		
R2044	On 07/05/2020	Bond Future	9.91	Call	0.01000	0.00001	0.00000	0.00000	0.010	13.49	0.00	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	9.97	Call	0.02000	0.00002	0.01000	0.00001	0.020	13.49	0.00	0.00	0	129.00		
R2044	On 07/05/2020	Bond Future	9.98	Call	0.02000	0.00002	0.01000	0.00001	0.020	13.49	0.00	0.00	0	100.00		
R2044	On 07/05/2020	Bond Future	10.81	Put	4,698.58000	4.69858	5,287.32000	5.28732	4,698.580	13.56	0.96	0.00	0	129.00		
R2044	On 07/05/2020	Bond Future	11.02	Put	3,327.67000	3.32767	3,878.88000	3.87888	3,327.670	13.94	0.87	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	11.09	Put	2,917.05000	2.91705	3,447.58000	3.44758	2,917.050	14.13	0.83	0.00	0	100.00		
R2044	On 06/08/2020	Bond Future			11.68616	76.90087	11.78327	76.28853		15.95	0.00	836,835,267.34	10,882	13,697.00		
R2044	On 06/08/2020	Bond Future	9.01	Call	1.44000	0.00144	1.03000	0.00103	1.440	13.73	0.00	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.36	Call	6.58000	0.00658	4.84000	0.00484	6.580	13.73	0.00	0.00	0	602.00		
R2044	On 06/08/2020	Bond Future	9.66	Call	20.73000	0.02073	15.62000	0.01562	20.730	13.73	0.01	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.98	Call	60.75000	0.06075	47.00000	0.04700	60.750	13.73	0.03	0.00	0	602.00		
R2044	On 06/08/2020	Bond Future	10.93	Put	5,796.06000	5.79606	6,291.04000	6.29104	5,796.060	14.10	0.78	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	11.09	Put	4,980.00000	4.98000	5,439.76000	5.43976	4,980.000	14.50	0.72	0.00	0	602.00		
R2044	On 05/11/2020	Bond Future			11.87784	77.86694	11.97894	77.24708		16.15	0.00	0.00	0	0.00		
R2044	On 05/11/2020	Bond Future	8.87	Call	25.64000	0.02564	20.85000	0.02085	25.640	14.61	0.01	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	9.29	Call	71.38000	0.07138	59.11000	0.05911	71.380	14.61	0.02	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	9.34	Call	79.91000	0.07991	66.32000	0.06632	79.910	14.61	0.03	0.00	0	525.00		
R2044	On 05/11/2020	Bond Future	9.72	Call	177.74000	0.17774	149.85000	0.14985	177.740	14.61	0.05	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	9.97	Call	285.05000	0.28505	242.75000	0.24275	285.050	14.61	0.08	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	10.02	Call	311.78000	0.31178	266.04000	0.26604	311.780	14.61	0.08	0.00	0	1,815.00		
R2044	On 05/11/2020	Bond Future	10.04	Call	323.02000	0.32302	275.85000	0.27585	323.020	14.61	0.09	0.00	0	525.00		
R2044	On 05/11/2020	Bond Future	11.06	Put	6,918.42000	6.91842	7,368.67000	7.36867	6,918.420	15.15	0.70	0.00	0	525.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 05/11/2020	Bond Future	11.17	Put	6,405.89000	6.40589	6,837.59000	6.83759	6,405.890	15.34	0.67	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,509.37000	5.50937	5,905.19000	5.90519	5,509.370	15.66	0.61	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	5,311.40000	5.31140	5,698.66000	5.69866	5,311.400	15.74	0.60	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.08330	74.48777	12.18883	73.86005		15.94	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	291.27000	0.29127	252.52000	0.25252	291.270	15.07	0.07	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,958.76000	12.95876	13,503.46000	13.50346	12,958.760	15.07	0.86	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,497.37000	9.49737	9,984.30000	9.98430	9,497.370	15.07	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			11.41335	79.45193	11.51641	78.76761		15.35	0.00	686,623,579.06	8,642	59,100.00
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.78	0.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	8,951.43000	8.95143	9,635.52000	9.63552	8,951.430	13.78	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	5,083.81000	5.08381	5,754.48000	5.75448	5,083.810	13.75	0.97	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			11.60041	80.44201	11.70781	79.74976		15.40	0.00	1,022,498,389.11	12,711	55,815.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1.41000	0.00141	0.96000	0.00096	1.410	13.21	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	4.47000	0.00447	3.12000	0.00312	4.470	13.21	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	205.73000	0.20573	159.68000	0.15968	205.730	13.21	0.08	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	769.46000	0.76946	634.18000	0.63418	769.460	14.01	0.22	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,302.27000	1.30227	1,103.23000	1.10323	1,302.270	14.65	0.32	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,492.74000	3.49274	3,110.50000	3.11050	3,492.740	15.93	0.59	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	5,388.75000	5.38875	4,911.28000	4.91128	5,388.750	17.05	0.72	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	7,605.63000	7.60563	7,047.89000	7.04789	7,605.630	17.71	0.83	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.78958	77.03415	11.90154	76.33328		16.50	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			11.99231	78.02490	12.10930	77.31512		15.37	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			4.31105	102.86454	4.20326	102.95894		0.60	0.00	1,177,798,983.00	11,450	25,272.00
R208	On 06/08/2020	Bond Future			4.03617	104.14641	3.88355	104.24275		0.43	0.00	1,119,990,493.14	10,754	7,323.00
R208	On 05/11/2020	Bond Future			3.33608	102.05972	3.08527	102.15744		0.23	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			11.27458	63.94051	11.39273	63.32697		16.33	0.00	1,036,028,083.53	16,203	56,994.00
R209	On 06/08/2020	Bond Future			11.46655	64.73733	11.58916	64.11661		16.54	0.00	1,034,049,372.09	15,973	17,787.00
R209	On 05/11/2020	Bond Future			11.65921	62.40738	11.78650	61.77895		16.87	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.86109	63.21000	11.99336	62.57357		15.84	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

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/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	183.48254		183.48254		183.47000	183.47000			0.00	101,832,809.70	555	1,419.00
R210	On 06/08/2020	Bond Future	185.81506		185.81506		185.80372	185.80372			0.00	103,127,358.30	555	555.00
R210	On 05/11/2020	Bond Future	185.47101		185.47101		185.45971	185.45971			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	187.89934		187.89934		187.88808	187.88808			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	165.85005		165.85005		165.29128	165.29128			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future	165.66111		165.66111		165.09643	165.09643			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	167.78056		167.78056		167.20893	167.20893			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.64525		167.64525		167.06627	167.06627			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	10.75881		77.70679		10.88230	77.06167		12.82	0.00	477,119,690.60	6,140	11,123.00
R213	On 06/08/2020	Bond Future	10.96890		78.67515		11.09745	78.02256		13.00	0.00	475,827,307.20	6,048	6,289.00
R213	On 05/11/2020	Bond Future	11.18427		76.12860		11.31814	75.46798		13.23	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	11.41698		77.10761		11.55671	76.43858		12.43	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	11.34216		62.88980		11.45518	62.28527		16.92	0.00	479,094,496.40	7,618	15,302.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	16.09	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.31000	0.00031	0.16000	0.00016	0.310	16.09	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	3,931.84000	3.93184	4,510.91000	4.51091	3,931.840	16.13	0.94	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	11.52357		63.67350		11.64097	63.06186		17.10	0.00	477,742,270.50	7,503	10,366.00
R214	On 05/11/2020	Bond Future	11.70681		61.19106		11.82876	60.57188		17.47	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.90248		61.97806		12.02944	61.35094		16.42	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

Total for Derivatives : **62,671,717,002.38** **678,927** **1 622 618.00**

Grand Total: **62,671,717,002.38** **678,927** **1 622 618.00**