

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/08/2023

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															
AL37	On 02/11/2023	Index Future	0.00		911.89400	911.89400		913.73000	913.73000		0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	0.00		932.27100	932.27100		934.21600	934.21600		0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		953.06100	953.06100		955.23700	955.23700		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		973.90600	973.90600		976.47400	976.47400		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		996.11700	996.11700		998.97600	998.97600		0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	0.00		1,037.95800	1,037.95800		1,041.92500	1,041.92500		0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,061.15300	1,061.15300		1,065.28500	1,065.28500		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,084.81700	1,084.81700		1,089.25600	1,089.25600		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,108.54300	1,108.54300		1,113.47200	1,113.47200		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,133.82500	1,133.82500		1,139.13100	1,139.13100		0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	0.00		904.67900	904.67900		907.98200	907.98200		0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024	Index Future	0.00		924.89500	924.89500		928.33900	928.33900		0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		945.52000	945.52000		949.22800	949.22800		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		966.20000	966.20000		970.33200	970.33200		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		988.23600	988.23600		992.69200	992.69200		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	0.00		12.64719	72.52464		12.58701	72.79112		0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	0.00		12.78957	74.16278		12.72551	74.44074		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.93752	72.03386		12.86722	72.33270		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.10031	73.62255		13.02052	73.95443		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.30704	71.50943		13.21912	71.86576		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	0.00		13.18056	68.14538		13.11459	68.47741		0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	0.00		13.31296	69.68475		13.24334	70.02944		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.45519	66.99158		13.37981	67.35813		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.60722	68.46705		13.52353	68.86672		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.79465	65.76832		13.70359	66.19339		0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	0.00		891.79700	891.79700		895.07800	895.07800		0.00	0.00	0.00	0	823.00
GOVI	On 01/02/2024	GOVI	0.00		911.72500	911.72500		915.14600	915.14600		0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	0.00		932.05700	932.05700		935.73800	935.73800		0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		952.44200	952.44200		956.54200	956.54200		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		974.16400	974.16400		978.58400	978.58400		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000		110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	0.00		173.03593	173.03593		173.07884	173.07884		0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024	Bond Future	0.00		175.14925	175.14925		175.20592	175.20592		0.00	0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	0.00		179.09503	179.09503		179.18834	179.18834		0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		181.21165	181.21165		181.37162	181.37162		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.38105	185.38105		185.58775	185.58775		0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000		100.00000	0.00000		0.00	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
I2029	On 02/11/2023	Bond Future	0.00	125.55176	125.55176		125.56577	125.56577		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	128.38768	128.38768		128.41132	128.41132		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.91308	129.91308		129.96299	129.96299		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.78199	132.78199		132.88002	132.88002		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.43660	134.43660		134.56812	134.56812		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	0.00	118.81874	118.81874		118.93012	118.93012		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	121.50257	121.50257		121.62527	121.62527		0.00	0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	0.00	122.77719	122.77719		122.92700	122.92700		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.48877	125.48877		125.68629	125.68629		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.87753	126.87753		127.10908	127.10908		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	0.00	129.35487	129.35487		128.61844	128.61844		0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	130.25713	130.25713		129.51349	129.51349		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	133.19136	133.19136		132.45718	132.45718		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	134.06391	134.06391		133.36121	133.36121		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.14674	137.14674		136.45948	136.45948		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	0.00	111.59800	111.59800		111.08700	111.08700		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	114.11892	114.11892		113.60461	113.60461		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	114.54152	114.54152		114.03823	114.03823		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	117.07023	117.07023		116.59730	116.59730		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.56077	117.56077		117.10413	117.10413		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	0.00	113.31888	113.31888		112.84472	112.84472		0.00	0.00	0.00	0	14,039.00
I2050	On 01/02/2024	Bond Future	0.00	113.62830	113.62830		113.15150	113.15150		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	116.18794	116.18794		115.72330	115.72330		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	116.44835	116.44835		116.01504	116.01504		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.12549	119.12549		118.70982	118.70982		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	0.00	334.46100	334.46100		333.92800	333.92800		0.00	0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	0.00	342.01600	342.01600		341.49500	341.49500		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	349.72200	349.72200		349.25800	349.25800		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	357.44800	357.44800		357.10000	357.10000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	365.68100	365.68100		365.41100	365.41100		0.00	0.00	0.00	0	0.00
IS05	On 19/09/2023	Interest Rate Swap	0.00	94.88000	94.88000		94.88000	94.88000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000		80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000		76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000		75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000		77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000		81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000		79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000		81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000		87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000		87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000		80.89000	80.89000		0.00	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	
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000		88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000		92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00		100.00000		0.00000		100.00000	0.00000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000		100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300		8.68300	8.68300		15.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	0.00		8.36500		91.63500		8.36500	91.63500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	0.00		8.31500		91.68500		8.31500	91.68500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00		8.31000		91.69000		8.31000	91.69000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00		8.30500		91.69500		8.30500	91.69500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00		8.29000		91.71000		8.29000	91.71000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00		8.21000		91.79000		8.21000	91.79000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00		8.20000		91.80000		8.20000	91.80000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00		7.94000		92.06000		7.96000	92.04000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00		7.78000		92.22000		7.84000	92.16000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00		7.62500		92.37500		7.69500	92.30500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00		7.57000		92.43000		7.61000	92.39000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00		7.55500		92.44500		7.60500	92.39500			0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00		8.86485		108.34050		8.82036	108.46294		3.83	0.00	1,289,793,652.50	11,905	112,378.00	
R186	On 02/11/2023	Bond Future	9.15	Call	1,197.09000		1.19709		1,300.09000	1.30009	1,197.090	4.15	0.67	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42	Put	28.46000		0.02846		26.52000	0.02652	28.460	5.11	(0.03)	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future	0.00		8.84236		105.45103		8.79033	105.58406		3.94	0.00	0.00	0	0.00	
R186	On 02/05/2024	Bond Future	0.00		8.81802		107.80148		8.75120	107.95902		3.56	0.00	0.00	0	0.00	
R186	On 02/05/2024	Bond Future	9.73	Call	2,730.19000		2.73019		2,864.30000	2.86430	2,730.190	4.09	0.73	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40	Put	354.20000		0.35420		344.12000	0.34412	354.200	4.43	(0.17)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00		8.81120		104.84678		8.71844	105.04655		3.27	0.00	0.00	0	0.00	
R186	On 07/11/2024	Bond Future	0.00		8.84684		107.22702		8.72784	107.45635		2.85	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000			0.00	0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future	0.00		341.68957		341.68957		341.68835	341.68835			0.00	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000			0.00	0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future	0.00		257.19044		257.19044		257.83891	257.83891			0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024	Bond Future	0.00		258.02273		258.02273		258.70460	258.70460			0.00	0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future	0.00		263.83547		263.83547		264.58480	264.58480			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00		264.56517		264.56517		265.42578	265.42578			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00		270.64937		270.64937		271.59282	271.59282			0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2030	On 02/11/2023	Bond Future	0.00		10.29736		91.75098		10.22971	92.03693		8.67	0.00	194,328,575.64	2,118	90,080.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	236.61000		0.23661		301.81000	0.30181	236.610	7.82	0.15	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	9.89	Call	572.33000		0.57233		674.84000	0.67484	572.330	8.18	0.30	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	861.23000		0.86123		985.70000	0.98570	861.230	8.42	0.39	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39	Call	1,550.81000		1.55081		1,714.00000	1.71400	1,550.810	8.88	0.55	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.62	Call	2,168.72000		2.16872		2,355.94000	2.35594	2,168.720	9.22	0.66	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.12	Call	3,756.28000		3.75628		3,985.66000	3.98566	3,756.280	9.97	0.82	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.43	Put	218.87000		0.21887		180.56000	0.18056	218.870	10.41	(0.11)	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	172.09000		0.17209		140.32000	0.14032	172.090	10.60	(0.09)	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
R2030	On 02/11/2023	Bond Future	12.27	Put	50.55000	0.05055			38.61000	0.03861	50.550	11.54	(0.03)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.36017	89.79542			10.28717	90.09456		9.22	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	867.41000	0.86741			907.25000	0.90725	867.410	8.96	0.28	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,291.33000	1.29133			1,342.69000	1.34269	1,291.330	9.04	0.37	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,353.98000	1.35398			1,405.50000	1.40550	1,353.980	9.05	0.38	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,468.15000	1.46815			1,520.20000	1.52020	1,468.150	9.08	0.40	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,590.59000	1.59059			1,646.60000	1.64660	1,590.590	9.12	0.42	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,756.71000	1.75671			1,817.72000	1.81772	1,756.710	9.17	0.45	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,227.20000	2.22720			2,303.22000	2.30322	2,227.200	9.32	0.52	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,195.43000	1.19543			1,023.30000	1.02330	1,195.430	9.82	(0.31)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	886.32000	0.88632			743.93000	0.74393	886.320	10.10	(0.25)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	575.13000	0.57513			469.34000	0.46934	575.130	10.51	(0.17)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	520.64000	0.52064			422.45000	0.42245	520.640	10.60	(0.16)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	515.42000	0.51542			417.95000	0.41795	515.420	10.61	(0.15)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	405.41000	0.40541			324.33000	0.32433	405.410	10.84	(0.13)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.43457	91.79667			10.35285	92.12090		8.65	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,284.29000	1.28429			1,330.08000	1.33008	1,284.290	8.36	0.32	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,083.04000	2.08304			2,140.57000	2.14057	2,083.040	8.60	0.45	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,043.47000	3.04347			3,126.60000	3.12660	3,043.470	8.91	0.56	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,519.23000	3.51923			3,616.31000	3.61631	3,519.230	9.07	0.60	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,286.86000	4.28686			4,409.37000	4.40937	4,286.860	9.31	0.66	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	899.28000	0.89928			761.69000	0.76169	899.280	10.01	(0.20)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	634.09000	0.63409			545.66000	0.54566	634.090	10.27	(0.15)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	285.70000	0.28570			246.66000	0.24666	285.700	10.27	(0.08)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.52764	89.79623			10.43232	90.16115		8.45	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.64977	91.83411			10.54246	92.22883		7.87	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000			100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/11/2023	Bond Future	0.00		11.09929	85.53187			11.02731	85.87967		10.74	0.00	134,028,440.29	1,567	182,705.00
R2032	On 02/11/2023	Bond Future	10.35	Call	248.25000	0.24825			324.48000	0.32448	248.250	9.51	0.15	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	498.23000	0.49823			609.77000	0.60977	498.230	9.91	0.24	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	512.16000	0.51216			625.26000	0.62526	512.160	9.93	0.25	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	698.19000	0.69819			830.20000	0.83020	698.190	10.16	0.31	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	1,778.80000	1.77880			1,609.00000	1.60900	1,778.800	10.74	(0.54)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,526.61000	1.52661			1,717.34000	1.71734	1,526.610	10.92	0.50	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,199.74000	1.19974			1,067.95000	1.06795	1,199.740	11.31	(0.41)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	867.42000	0.86742			762.40000	0.76240	867.420	11.75	(0.31)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	745.58000	0.74558			651.26000	0.65126	745.580	11.94	(0.28)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	565.63000	0.56563			488.25000	0.48825	565.630	12.29	(0.22)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	263.65000	0.26365			220.13000	0.22013	263.650	13.18	(0.11)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.18748	87.44325			11.11088	87.80527		11.47	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	622.90000	0.62290			653.23000	0.65323	622.900	10.83	0.19	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,374.42000	1.37442			1,397.33000	1.39733	1,374.420	11.12	0.34	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,683.12000	1.68312			1,709.32000	1.70932	1,683.120	11.25	0.39	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,722.50000	1.72250			1,750.00000	1.75000	1,722.500	11.27	0.40	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,402.54000	2.40254			2,451.93000	2.45193	2,402.540	11.56	0.49	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,637.17000	1.63717			1,394.21000	1.39421	1,637.170	12.29	(0.34)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	840.15000	0.84015			682.63000	0.68263	840.150	13.16	(0.19)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	753.65000	0.75365			607.94000	0.60794	753.650	13.29	(0.18)	0.00	0	1,200.00

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
R2032	On 01/02/2024	Bond Future	12.73	Put	682.12000	0.68212			546.66000	0.54666	682.120	13.42	(0.16)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.28306	85.23015			11.19912	85.61771		11.37	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,373.52000	1.37352			1,421.42000	1.42142	1,373.520	10.80	0.30	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,730.88000	1.73088			1,795.06000	1.79506	1,730.880	10.91	0.35	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,832.97000	1.83297			1,901.76000	1.90176	1,832.970	10.93	0.37	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,226.07000	2.22607			2,313.28000	2.31328	2,226.070	11.06	0.42	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,717.88000	2.71788			2,827.35000	2.82735	2,717.880	11.24	0.47	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,343.27000	3.34327			3,477.06000	3.47706	3,343.270	11.47	0.53	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,046.43000	1.04643			923.28000	0.92328	1,046.430	13.10	(0.20)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	862.14000	0.86214			756.33000	0.75633	862.140	13.40	(0.17)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	749.55000	0.74955			654.16000	0.65416	749.550	13.47	(0.15)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.39342	87.09073			11.29851	87.51831		10.49	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.53905	84.90242			11.43443	85.36016		10.35	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000			100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	0.00		11.79104	83.67351			11.72983	84.00266		13.31	0.00	35,644,915.26	426	184,963.00
R2035	On 02/11/2023	Bond Future	10.62	Call	121.18000	0.12118			146.28000	0.14628	121.180	12.06	0.07	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	496.78000	0.49678			571.93000	0.57193	496.780	12.46	0.21	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	1,606.00000	1.60600			1,770.81000	1.77081	1,606.000	13.24	0.47	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	1,712.65000	1.71265			1,883.95000	1.88395	1,712.650	13.30	0.49	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	3,329.78000	3.32978			3,568.16000	3.56816	3,329.780	14.08	0.70	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	367.85000	0.36785			328.99000	0.32899	367.850	15.04	(0.14)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	102.80000	0.10280			91.20000	0.09120	102.800	16.14	(0.04)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		11.89978	85.54327			11.83483	85.88606		13.10	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	551.01000	0.55101			589.01000	0.58901	551.010	12.03	0.16	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,180.22000	1.18022			1,208.73000	1.20873	1,180.220	12.37	0.29	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	771.10000	0.77110			654.53000	0.65453	771.100	15.45	(0.16)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.00607	82.93733			11.93523	83.30462		13.33	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.12417	84.74843			12.04436	85.15433		12.62	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.27957	82.15842			12.19212	82.59307		12.40	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000			100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	0.00		12.15047	78.52063			12.08937	78.84781		14.36	0.00	31,957,896.41	407	68,044.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,551.52000	1.55152			1,653.12000	1.65312	1,551.520	14.39	0.45	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,076.92000	3.07692			3,251.95000	3.25195	3,076.920	15.24	0.66	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	132.01000	0.13201			104.57000	0.10457	132.010	17.50	(0.05)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.25828	76.01901			12.19367	76.35934		14.94	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,488.31000	2.48831			2,617.35000	2.61735	2,488.310	14.70	0.47	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,673.89000	1.67389			1,540.00000	1.54000	1,673.890	16.02	(0.31)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	705.70000	0.70570			636.62000	0.63662	705.700	17.59	(0.15)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.37399	77.71299			12.30383	78.07659		14.45	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.50473	75.15403			12.42610	75.55408		14.47	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		12.65741	76.85737			12.57175	77.28453		13.51	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000			100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000			100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	0.00		12.47445	78.44206			12.39806	78.86958		15.24	0.00	24,317,038.60	310	40,628.00
R2040	On 02/11/2023	Bond Future	11.50	Call	242.52000	0.24252			296.49000	0.29649	242.520	13.78	0.11	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	541.83000	0.54183			640.16000	0.64016	541.830	14.16	0.21	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,038.45000	1.03845			1,193.14000	1.19314	1,038.450	14.57	0.34	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	2,361.50000	2.36150			2,614.54000	2.61454	2,361.500	15.42	0.57	0.00	0	128.00

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 02/11/2023	Bond Future	12.97	Put	985.73000		0.98573		871.65000	0.87165	985.730	16.09	(0.29)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	354.69000		0.35469		308.02000	0.30802	354.690	17.29	(0.12)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.58849		75.68832		12.50807	76.13119		15.92	0.00	1,059,636.48	14	93,479.00
R2040	On 02/05/2024	Bond Future	0.00		12.70986		77.37484		12.62343	77.84329		15.40	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.84609		74.55796		12.75081	75.06510		15.51	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.00357		76.24709		12.90075	76.78368		14.48	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		12.55223		74.60990		12.48100	75.00880		16.14	0.00	0.00	0	52,904.00
R2044	On 02/11/2023	Bond Future	12.00	Call	736.90000		0.73690		849.10000	0.84910	736.900	15.26	0.26	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,541.65000		1.54165		1,388.32000	1.38832	1,541.650	16.62	(0.40)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,088.17000		1.08817		972.95000	0.97295	1,088.170	17.10	(0.31)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.66303		71.89568		12.58806	72.30905		16.90	0.00	718,956.80	10	31,827.00
R2044	On 02/05/2024	Bond Future	0.00		12.78045		73.49767		12.69989	73.93512		16.37	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		12.91183		70.72124		12.82297	71.19535		16.76	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.06303		72.32320		12.96716	72.82502		15.66	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future	0.00		12.46181		73.40330		12.39572	73.78173		16.87	0.00	0.00	0	232,736.00
R2048	On 02/11/2023	Bond Future	11.80	Call	584.41000		0.58441		670.84000	0.67084	584.410	15.68	0.22	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,159.33000		2.15933		2,364.77000	2.36477	2,159.330	16.87	0.53	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	399.81000		0.39981		353.03000	0.35303	399.810	19.06	(0.13)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.57232		75.04359		12.50270	75.43597		16.66	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	875.55000		0.87555		930.41000	0.93041	875.550	15.29	0.22	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,488.80000		2.48880		2,622.12000	2.62212	2,488.800	16.33	0.44	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,726.91000		1.72691		1,576.59000	1.57659	1,726.910	18.21	(0.29)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.67971		72.26709		12.60483	72.68296		17.13	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		12.79668		73.84482		12.71402	74.29656		16.36	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.94481		71.06987		12.85541	71.54882		16.27	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future	0.00		12.37879		95.26737		12.31265	95.76023		17.09	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.48197		97.39629		12.41232	97.90736		16.88	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.59068		93.70203		12.51563	94.24391		17.36	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.70926		95.74647		12.62633	96.33513		16.50	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.85549		92.04786		12.76565	92.67226		16.40	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future	0.00		11.86720		64.63808		11.80613	64.92619		15.08	0.00	0.00	0	26,307.00
R209	On 01/02/2024	Bond Future	0.00		11.96054		66.08255		11.89622	66.38194		14.89	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.05948		64.40234		11.98992	64.72160		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.16915		65.80823		12.09173	66.15833		14.37	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.30678		64.14655		12.22268	64.52005		14.10	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000		6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000		100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	0.00		227.50912		227.50912		227.53456	227.53456		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		232.64814		232.64814		232.69100	232.69100		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		234.63294		234.63294		234.72326	234.72326		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		239.81376		239.81376		239.99118	239.99118		0.00	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	
R210	On 07/11/2024	Bond Future	0.00	241.99343	241.99343	242.23128	242.23128		0.00	0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R213	On 02/11/2023	Bond Future	0.00	10.80191	82.40529	10.73489	82.69767		10.12	0.00	22,496,644.17	273	34,599.00	
R213	On 02/11/2023	Bond Future	10.94	Call	1,743.64000	1.74364	1,916.97000	1.91697	1,743.640	10.47	0.58	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,256.21000	3.25621	3,477.13000	3.47713	3,256.210	11.37	0.77	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	68.38000	0.06838	53.64000	0.05364	68.380	13.48	(0.04)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	10.88814	84.24670	10.81641	84.55181		10.52	0.00	0.00	0	0.00	
R213	On 02/05/2024	Bond Future	0.00	10.97228	82.56545	10.89307	82.89401		10.40	0.00	0.00	0	0.00	
R213	On 01/08/2024	Bond Future	0.00	11.06993	84.36902	10.97925	84.73510		9.69	0.00	0.00	0	0.00	
R213	On 07/11/2024	Bond Future	0.00	11.21034	82.72589	11.10954	83.11986		9.54	0.00	0.00	0	0.00	
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R214	On 02/11/2023	Bond Future	0.00	12.30766	59.97882	12.24163	60.29201		16.67	0.00	22,552,036.32	376	19,892.00	
R214	On 01/02/2024	Bond Future	0.00	12.41167	61.31911	12.34230	61.64379		16.48	0.00	0.00	0	0.00	
R214	On 02/05/2024	Bond Future	0.00	12.51267	59.38080	12.43825	59.72485		16.87	0.00	0.00	0	0.00	
R214	On 01/08/2024	Bond Future	0.00	12.62267	60.67745	12.54078	61.05096		16.14	0.00	0.00	0	0.00	
R214	On 07/11/2024	Bond Future	0.00	12.76274	58.74882	12.67447	59.14477		15.94	0.00	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	

Total for Derivatives :											1,756,897,792.47	17,406	1,443,275.00
Grand Total:											1,756,897,792.47	17,406	1,443,275.00