

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2023

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 01/02/2024		Index Future	0.00	937.61000	937.61000	0.00000	936.78700	936.78700	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	958.32200	958.32200	0.00000	957.47900	957.47900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	979.39800	979.39800	0.00000	978.52900	978.52900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,002.96500	1,002.96500	0.00000	1,002.07200	1,002.07200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,024.15000	1,024.15000	0.00000	1,023.22400	1,023.22400	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,075.06700	1,075.06700	0.00000	1,073.01500	1,073.01500	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,098.81500	1,098.81500	0.00000	1,096.71600	1,096.71600	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,122.98100	1,122.98100	0.00000	1,120.82800	1,120.82800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,150.00400	1,150.00400	0.00000	1,147.79300	1,147.79300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,174.29400	1,174.29400	0.00000	1,172.02200	1,172.02200	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	938.67300	938.67300	0.00000	937.19600	937.19600	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	959.40800	959.40800	0.00000	957.89700	957.89700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	980.50700	980.50700	0.00000	978.95700	978.95700	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,004.10200	1,004.10200	0.00000	1,002.50900	1,002.50900	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,025.31000	1,025.31000	0.00000	1,023.67100	1,023.67100	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	12.50124	75.42547	0.00000	12.53910	75.25796	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.63987	73.31079	0.00000	12.67939	73.13948	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.78684	74.93848	0.00000	12.82815	74.76320	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.95436	72.95345	0.00000	12.99773	72.77376	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.14834	74.50151	0.00000	13.19387	74.31761	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	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	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	12.96554	71.43433	0.00000	12.98763	71.32086	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.09632	68.76687	0.00000	13.11931	68.65081	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.23150	70.29303	0.00000	13.25544	70.17422	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.38226	67.73034	0.00000	13.40729	67.60851	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.54711	69.16435	0.00000	13.57327	69.03955	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	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	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	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 01/02/2024		GOVI	0.00	925.10900	925.10900	0.00000	923.65500	923.65500	0.00	0.00	0.00	0	714.00
GOVI	On 02/05/2024		GOVI	0.00	945.54400	945.54400	0.00000	944.05700	944.05700	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	966.33900	966.33900	0.00000	964.81300	964.81300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	989.59200	989.59200	0.00000	988.02500	988.02500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,010.49400	1,010.49400	0.00000	1,008.88100	1,008.88100	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00
I2025	On 01/02/2024		Bond Future	0.00	175.19678	175.19678	0.00000	175.14071	175.14071	0.00	0.00	0.00	0	11,560.00
I2025	On 02/05/2024		Bond Future	0.00	179.10869	179.10869	0.00000	179.05127	179.05127	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.24653	181.24653	0.00000	181.18726	181.18726	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.64909	185.64909	0.00000	185.58805	185.58805	0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 01/02/2024		Bond Future	0.00	127.64909	127.64909	0.00000	127.71607	127.71607	0.00	0.00	0.00	0	7,373.00

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 02/05/2024	Bond Future	0.00	129.13133	129.13133	0.00000	129.19957	129.19957		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.99986	131.99986	0.00000	132.06933	132.06933		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.80213	133.80213	0.00000	133.87254	133.87254		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.65224	136.65224	0.00000	136.72350	136.72350		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	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	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00	123.01505	123.01505	0.00000	122.66475	122.66475		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	124.29809	124.29809	0.00000	123.93980	123.93980		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	127.05929	127.05929	0.00000	126.69287	126.69287		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.64372	128.64372	0.00000	128.26772	128.26772		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	131.38402	131.38402	0.00000	130.99944	130.99944		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	0.00	132.71727	132.71727	0.00000	131.79905	131.79905		0.00	0.00	0.00	0	3,583.00
I2038	On 02/05/2024	Bond Future	0.00	135.68065	135.68065	0.00000	134.74182	134.74182		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	136.62350	136.62350	0.00000	135.66334	135.66334		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.94170	139.94170	0.00000	138.95797	138.95797		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	140.80159	140.80159	0.00000	139.79401	139.79401		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	0.00	116.23314	116.23314	0.00000	116.23494	116.23494		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	116.67894	116.67894	0.00000	116.68053	116.68053		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	119.27057	119.27057	0.00000	119.27186	119.27186		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.96106	119.96106	0.00000	119.96127	119.96127		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.51424	122.51424	0.00000	122.51382	122.51382		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	0.00	116.54921	116.54921	0.00000	116.55117	116.55117		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	119.15158	119.15158	0.00000	119.15357	119.15357		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	119.49095	119.49095	0.00000	119.49284	119.49284		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	122.39319	122.39319	0.00000	122.39463	122.39463		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	122.63580	122.63580	0.00000	122.63464	122.63464		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00	347.39600	347.39600	0.00000	346.96200	346.96200		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	355.15300	355.15300	0.00000	354.70900	354.70900		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	363.04600	363.04600	0.00000	362.58900	362.58900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	371.86800	371.86800	0.00000	371.39800	371.39800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	379.80000	379.80000	0.00000	379.31600	379.31600		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	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	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	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.35800	91.64200	0.00000	8.35800	8.35800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.27000	91.73000	0.00000	8.25000	91.75000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.23000	91.77000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.18000	91.82000	0.00000	8.15000	91.85000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.16000	91.84000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.05000	91.95000	0.00000	8.00000	92.00000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.87000	92.13000	0.00000	7.83000	92.17000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.57000	92.43000	0.00000	7.53000	92.47000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.47000	92.53000	0.00000	7.42000	92.58000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.38000	92.62000	0.00000	7.34000	92.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.36000	92.64000	0.00000	7.32000	92.68000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.81872	105.51144	0.00000	8.85130	105.42819		3.67	0.00	44,631,339.12	423	85,256.00
R186	On 02/05/2024		Bond Future	0.00	8.80083	107.84198	0.00000	8.83698	107.75684		3.48	0.00	0.00	0	10,568.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,543.28000	2.54328	0.00000	2,485.72000	2.48572	2,543.280	4.05	0.78	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	184.88000	0.18488	0.00000	200.99000	0.20099	184.880	4.41	(0.12)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.78489	104.90339	0.00000	8.82546	104.81611		3.39	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.74400	107.42517	0.00000	8.79046	107.33559		3.05	0.00	0.00	0	45,292.00
R186	On 06/02/2025		Bond Future	0.00	8.77867	104.36881	0.00000	8.83236	104.27681		2.77	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	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	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	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R197	On 07/12/2023		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/02/2024		Bond Future	0.00	260.14362	260.14362	0.00000	260.36481	260.36481		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	265.95233	265.95233	0.00000	266.17832	266.17832		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	266.75975	266.75975	0.00000	266.99030	266.99030		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	273.23900	273.23900	0.00000	273.47467	273.47467		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	273.82940	273.82940	0.00000	274.06466	274.06466		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 01/02/2024		Bond Future	0.00	10.09154	90.90236	0.00000	10.11319	90.81252		8.42	0.00	5,363,239.24	59	65,806.00
R2030	On 01/02/2024		Bond Future	9.57 Call	500.15000	0.50015	0.00000	498.49000	0.49849	500.150	8.03	0.26	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	975.09000	0.97509	0.00000	965.32000	0.96532	975.090	8.31	0.41	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,049.19000	1.04919	0.00000	1,038.08000	1.03808	1,049.190	8.35	0.43	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,186.23000	1.18623	0.00000	1,172.64000	1.17264	1,186.230	8.42	0.46	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,334.53000	1.33453	0.00000	1,318.31000	1.31831	1,334.530	8.50	0.50	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,538.78000	1.53878	0.00000	1,518.99000	1.51899	1,538.780	8.60	0.54	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,125.19000	2.12519	0.00000	2,095.56000	2.09556	2,125.190	8.86	0.64	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	340.46000	0.34046	0.00000	375.35000	0.37535	340.460	9.58	(0.16)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	202.01000	0.20201	0.00000	226.81000	0.22681	202.010	9.95	(0.10)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	94.45000	0.09445	0.00000	108.96000	0.10896	94.450	10.47	(0.05)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	79.33000	0.07933	0.00000	92.09000	0.09209	79.330	10.58	(0.04)	0.00	0	500.00

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 01/02/2024	Bond Future	11.86	Put	77.96	0.0000	0.07796	0.00000	90.56000	0.09056	77.960	10.60	(0.04)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	48.06	0.0000	0.04806	0.00000	56.82000	0.05682	48.060	10.76	(0.03)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.15545	92.91014	0.00000	10.17831	92.81830			8.23	0.00	0.00	0	19,773.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,159.90	0.0000	1.15990	0.00000	1,144.44000	1.14444	1,159.900	8.01	0.35	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,041.82	0.0000	2.04182	0.00000	2,013.59000	2.01359	2,041.820	8.18	0.51	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,138.48	0.0000	3.13848	0.00000	3,097.21000	3.09721	3,138.480	8.49	0.65	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,682.71	0.0000	3.68271	0.00000	3,635.95000	3.63595	3,682.710	8.65	0.70	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,556.50	0.0000	4.55650	0.00000	4,502.04000	4.50204	4,556.500	8.89	0.77	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	332.08	0.0000	0.33208	0.00000	353.04000	0.35304	332.080	9.61	(0.11)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	199.33	0.0000	0.19933	0.00000	213.80000	0.21380	199.330	9.88	(0.07)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	60.26	0.0000	0.06026	0.00000	66.08000	0.06608	60.260	9.88	(0.03)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.22882	90.94643	0.00000	10.25309	90.85233			8.08	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.29900	93.13236	0.00000	10.32487	93.03582			7.48	0.00	0.00	0	221.00
R2030	On 06/02/2025	Bond Future	0.00		10.40613	91.08152	0.00000	10.43376	90.98252			7.32	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	0.00		10.98479	88.40559	0.00000	11.01178	88.27662			10.27	0.00	22,631,831.04	256	85,850.00
R2032	On 01/02/2024	Bond Future	10.01	Call	162.72	0.0000	0.16272	0.00000	162.70000	0.16270	162.720	9.06	0.10	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	771.22	0.0000	0.77122	0.00000	758.33000	0.75833	771.220	9.68	0.32	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,090.21	0.0000	1.09021	0.00000	1,069.93000	1.06993	1,090.210	9.91	0.40	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,132.51	0.0000	1.13251	0.00000	1,111.27000	1.11127	1,132.510	9.94	0.41	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,404.87	0.0000	1.40487	0.00000	1,377.49000	1.37749	1,404.870	10.12	0.47	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,900.12	0.0000	1.90012	0.00000	1,862.12000	1.86212	1,900.120	10.41	0.56	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	717.40	0.0000	0.71740	0.00000	781.61000	0.78161	717.400	11.13	(0.26)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	529.33	0.0000	0.52933	0.00000	582.87000	0.58287	529.330	11.44	(0.20)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.00	Put	359.11	0.0000	0.35911	0.00000	400.91000	0.40091	359.110	11.83	(0.15)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	12.50	Put	160.42	0.0000	0.16042	0.00000	184.37000	0.18437	160.420	12.56	(0.07)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	131.95	0.0000	0.13195	0.00000	152.73000	0.15273	131.950	12.74	(0.06)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	110.32	0.0000	0.11032	0.00000	128.54000	0.12854	110.320	12.90	(0.05)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.07474	86.19625	0.00000	11.10299	86.06440			11.04	0.00	0.00	0	61,107.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,136.14	0.0000	1.13614	0.00000	1,115.84000	1.11584	1,136.140	10.56	0.30	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,475.00	0.0000	1.47500	0.00000	1,448.46000	1.44846	1,475.000	10.67	0.36	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,511.40	0.0000	1.51140	0.00000	1,484.23000	1.48423	1,511.400	10.69	0.37	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,623.14	0.0000	1.62314	0.00000	1,594.02000	1.59402	1,623.140	10.73	0.39	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,055.78	0.0000	2.05578	0.00000	2,019.47000	2.01947	2,055.780	10.91	0.45	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,599.63	0.0000	2.59963	0.00000	2,555.01000	2.55501	2,599.630	11.13	0.52	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	2,280.78	0.0000	2.28078	0.00000	2,363.59000	2.36359	2,280.780	11.25	(0.45)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,293.27	0.0000	3.29327	0.00000	3,239.06000	3.23906	3,293.270	11.40	0.59	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	1,342.60	0.0000	1.34260	0.00000	1,403.93000	1.40393	1,342.600	11.91	(0.30)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	492.96	0.0000	0.49296	0.00000	524.37000	0.52437	492.960	13.17	(0.13)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	359.70	0.0000	0.35970	0.00000	384.82000	0.38482	359.700	13.28	(0.10)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	289.49	0.0000	0.28949	0.00000	310.97000	0.31097	289.490	13.28	(0.08)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.17253	88.09020	0.00000	11.20216	87.95524			10.38	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.28054	86.03933	0.00000	11.31175	85.90103			9.49	0.00	0.00	0	1,345.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,132.17	0.0000	4.13217	0.00000	4,064.07000	4.06407	4,132.170	9.82	0.59	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	836.87	0.0000	0.83687	0.00000	868.93000	0.86893	836.870	11.33	(0.16)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.41567	87.84721	0.00000	11.44856	87.70553			9.20	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	0.00		11.68589	86.67981	0.00000	11.71818	86.50681			12.41	0.00	141,288,090.30	1,630	68,210.00

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 01/02/2024	Bond Future	10.62	Call	188.38000	0.18838	0.00000	186.93000	0.18693	188.380	11.20	0.09	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	672.66000	0.67266	0.00000	658.16000	0.65816	672.660	11.58	0.26	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	126.82000	0.12682	0.00000	149.15000	0.14915	126.820	14.94	(0.05)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.78665	84.08252	0.00000	11.82026	83.90565		12.74	0.00	487,005,955.84	5,792	105,087.00
R2035	On 01/08/2024	Bond Future	0.00		11.89333	85.93024	0.00000	11.92838	85.74926		12.35	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.01599	83.47840	0.00000	12.05266	83.29298		11.78	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00		12.16266	85.23284	0.00000	12.20106	85.04307		11.09	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	0.00		12.00887	77.34520	0.00000	12.04107	77.17209		14.08	0.00	37,048,350.80	479	139,445.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,183.71000	2.18371	0.00000	2,129.79000	2.12979	2,183.710	14.24	0.55	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	527.34000	0.52734	0.00000	587.73000	0.58773	527.340	15.69	(0.17)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	109.49000	0.10949	0.00000	129.33000	0.12933	109.490	17.33	(0.04)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.11773	79.05348	0.00000	12.15119	78.87649		13.75	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.23589	76.53474	0.00000	12.27075	76.35363		14.08	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,243.78000	3.24378	0.00000	3,175.85000	3.17585	3,243.780	13.91	0.49	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,909.38000	1.90938	0.00000	1,982.34000	1.98234	1,909.380	15.32	(0.29)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,231.46000	1.23146	0.00000	1,285.25000	1.28525	1,231.460	16.21	(0.20)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.35649	78.37373	0.00000	12.39285	78.18815		13.93	0.00	0.00	0	9,101.00
R2037	On 06/02/2025	Bond Future	0.00		12.49745	75.76022	0.00000	12.53540	75.57036		13.60	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future	0.00		12.26135	77.51561	0.00000	12.28325	77.39113		14.99	0.00	43,641,288.43	563	129,988.00
R2040	On 01/02/2024	Bond Future	12.30	Call	2,194.04000	2.19404	0.00000	2,170.94000	2.17094	2,194.040	15.08	0.53	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	4,372.19000	4.37219	0.00000	4,316.12000	4.31612	4,372.190	16.19	0.75	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	194.43000	0.19443	0.00000	220.72000	0.22072	194.430	17.98	(0.07)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		12.37284	79.22768	0.00000	12.39558	79.10042		14.65	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.49344	76.46230	0.00000	12.51712	76.33206		15.06	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.61645	78.29944	0.00000	12.64114	78.16591		14.29	0.00	0.00	0	8,625.00
R2040	On 06/02/2025	Bond Future	0.00		12.75828	75.43328	0.00000	12.78405	75.29657		14.20	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future	0.00		12.30245	73.92115	0.00000	12.31912	73.82540		15.83	0.00	331,240,673.15	4,481	101,584.00
R2044	On 01/02/2024	Bond Future	13.00	Put	810.42000	0.81042	0.00000	869.18000	0.86918	810.420	17.30	(0.23)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	564.92000	0.56492	0.00000	612.87000	0.61287	564.920	17.78	(0.17)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.40882	75.55387	0.00000	12.42612	75.45595		15.49	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.52355	72.83292	0.00000	12.54156	72.73264		15.98	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.64017	74.58278	0.00000	12.65892	74.48002		15.20	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.77409	71.76371	0.00000	12.79367	71.65836		15.15	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	0.00		12.20677	77.14741	0.00000	12.22859	77.01876		15.66	0.00	0.00	0	246,634.00
R2048	On 01/02/2024	Bond Future	11.50	Call	556.56000	0.55656	0.00000	559.04000	0.55904	556.560	14.45	0.20	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,444.71000	2.44471	0.00000	2,417.78000	2.41778	2,444.710	15.75	0.55	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	624.44000	0.62444	0.00000	681.75000	0.68175	624.440	17.29	(0.18)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	422.02000	0.42202	0.00000	466.88000	0.46688	422.020	17.80	(0.13)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	194.12000	0.19412	0.00000	220.60000	0.22060	194.120	18.76	(0.07)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		12.30316	74.40313	0.00000	12.32578	74.27160		16.24	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40	Call	1,071.45000	1.07145	0.00000	1,060.30000	1.06030	1,071.450	15.04	0.25	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40	Call	3,557.38000	3.55738	0.00000	3,515.24000	3.51524	3,557.380	16.50	0.55	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	13.16	Put	1,587.03000	1.58703	0.00000	1,650.38000	1.65038	1,587.030	17.87	(0.27)	0.00	0	1,500.00

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
R2048	On 01/08/2024	Bond Future	0.00	12.40393	76.03804	0.00000	12.42742	75.90347		15.80	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.51772	73.41190	0.00000	12.54220	73.27390		15.94	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.64884	74.95389	0.00000	12.67437	74.81266		14.96	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 01/02/2024	Bond Future	0.00	12.24981	99.12012	0.00000	12.26645	98.99462		15.91	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.35215	95.44478	0.00000	12.36944	95.31642		16.51	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.45939	97.54150	0.00000	12.47737	97.41018		16.06	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.57666	94.01201	0.00000	12.59543	93.87733		16.21	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.70857	95.98464	0.00000	12.72818	95.84666		15.21	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future	0.00	11.76352	67.00579	0.00000	11.80065	66.83039		14.07	0.00	37,724,259.77	563	14,493.00
R209	On 02/05/2024	Bond Future	0.00	11.85809	65.33274	0.00000	11.89659	65.15344		14.41	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.95823	66.76829	0.00000	11.99819	66.58488		14.03	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.06789	65.21541	0.00000	12.10950	65.02747		14.18	0.00	0.00	0	5,128.00
R209	On 06/02/2025	Bond Future	0.00	12.19490	66.58575	0.00000	12.23821	66.39348		13.13	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	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	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	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	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	0.00	231.79845	231.79845	0.00000	231.85151	231.85151		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	233.71556	233.71556	0.00000	233.76948	233.76948		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.90715	238.90715	0.00000	238.96163	238.96163		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.36546	241.36546	0.00000	241.41948	241.41948		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.50500	246.50500	0.00000	246.55903	246.55903		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future	0.00	10.65718	85.23426	0.00000	10.69461	85.07320		9.57	0.00	0.00	0	29,384.00
R213	On 02/05/2024	Bond Future	0.00	10.73415	83.55824	0.00000	10.77339	83.39360		9.98	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.81714	85.39467	0.00000	10.85839	85.22621		9.45	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.91555	83.88475	0.00000	10.95914	83.71210		8.79	0.00	0.00	0	15,875.00
R213	On 06/02/2025	Bond Future	0.00	11.04703	85.64949	0.00000	11.09313	85.47277		8.41	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	0.00	12.09334	62.83247	0.00000	12.11508	62.72719		15.51	0.00	80,739,723.95	1,285	12,860.00
R214	On 02/05/2024	Bond Future	0.00	12.18580	60.91584	0.00000	12.20829	60.80822		16.02	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,425.20000	2.42520	0.00000	2,394.97000	2.39497	2,425.200	15.81	0.50	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,475.20000	2.47520	0.00000	2,444.37000	2.44437	2,475.200	15.84	0.51	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,426.63000	1.42663	0.00000	1,481.74000	1.48174	1,426.630	17.11	(0.30)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	803.71000	0.80371	0.00000	842.35000	0.84235	803.710	18.26	(0.19)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.28237	62.25445	0.00000	12.30568	62.14432		15.61	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.39162	60.44239	0.00000	12.41585	60.32948		15.66	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.51792	61.71263	0.00000	12.54312	61.59708		14.72	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :										1,231,314,751.64		15,531 1,559,738.00		
Grand Total:										1,231,314,751.64		15,531 1,559,738.00		