

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/03/2024

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 02/05/2024		Index Future	0.00	938.97800	938.97800	0.00000	939.33500	939.33500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	959.52000	959.52000	0.00000	959.88500	959.88500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	982.16600	982.16600	0.00000	982.53400	982.53400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,003.28300	1,003.28300	0.00000	1,003.64900	1,003.64900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,024.25100	1,024.25100	0.00000	1,024.61100	1,024.61100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,080.69400	1,080.69400	0.00000	1,081.82400	1,081.82400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,104.33700	1,104.33700	0.00000	1,105.49200	1,105.49200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,130.40100	1,130.40100	0.00000	1,131.57600	1,131.57600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,154.70500	1,154.70500	0.00000	1,155.89400	1,155.89400	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,178.83800	1,178.83800	0.00000	1,180.03600	1,180.03600	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	938.25800	938.25800	0.00000	939.45000	939.45000	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	958.78500	958.78500	0.00000	960.00300	960.00300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	981.41300	981.41300	0.00000	982.65400	982.65400	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,002.51500	1,002.51500	0.00000	1,003.77200	1,003.77200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,023.46600	1,023.46600	0.00000	1,024.73700	1,024.73700	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 02/05/2024		Bond Future	0.00	12.97495	71.87543	0.00000	12.93595	72.04051	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.13826	73.46543	0.00000	13.09751	73.63416	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.33071	71.41391	0.00000	13.28798	71.58648	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.53428	72.96235	0.00000	13.48956	73.13843	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.75563	70.69415	0.00000	13.70884	70.87360	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 02/05/2024		Bond Future	0.00	13.36094	67.45041	0.00000	13.33208	67.59195	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.50775	68.94253	0.00000	13.47772	69.08719	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.67717	66.31757	0.00000	13.64580	66.46552	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.84752	67.75399	0.00000	13.81488	67.90485	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.03832	64.91003	0.00000	14.00428	65.06379	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 02/05/2024		GOVI	0.00	924.54100	924.54100	0.00000	925.70100	925.70100	0.00	0.00	0.00	0	730.00
GOVI	On 01/08/2024		GOVI	0.00	944.76700	944.76700	0.00000	945.95300	945.95300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	967.06500	967.06500	0.00000	968.27300	968.27300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	987.85800	987.85800	0.00000	989.08100	989.08100	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,008.50300	1,008.50300	0.00000	1,009.74000	1,009.74000	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 02/05/2024		Bond Future	0.00	179.09053	179.09053	0.00000	179.03052	179.03052	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.21955	181.21955	0.00000	181.15842	181.15842	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.54089	185.54089	0.00000	185.47787	185.47787	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 02/05/2024		Bond Future	0.00	129.07534	129.07534	0.00000	129.15087	129.15087	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.93069	131.93069	0.00000	132.00790	132.00790	0.00	0.00	0.00	0	728.00

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 07/11/2024	Bond Future	0.00		133.67830	133.67830	0.00000	133.75728	133.75728		0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		136.58040	136.58040	0.00000	136.66064	136.66064		0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		138.03115	138.03115	0.00000	138.11290	138.11290		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	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	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	0.00
I2033	On 02/05/2024	Bond Future	0.00		121.22803	121.22803	0.00000	121.43308	121.43308		0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00		123.90977	123.90977	0.00000	124.11941	124.11941		0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00		125.36930	125.36930	0.00000	125.58395	125.58395		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		128.09107	128.09107	0.00000	128.30991	128.30991		0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		129.26232	129.26232	0.00000	129.48567	129.48567		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	0.00
I2038	On 02/05/2024	Bond Future	0.00		132.34027	132.34027	0.00000	132.35333	132.35333		0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00		133.20595	133.20595	0.00000	133.21950	133.21950		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		136.38207	136.38207	0.00000	136.39582	136.39582		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		137.22847	137.22847	0.00000	137.24236	137.24236		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		140.12029	140.12029	0.00000	140.13400	140.13400		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	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	0.00
I2046	On 02/05/2024	Bond Future	0.00		113.28405	113.28405	0.00000	113.12233	113.12233		0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00		115.79007	115.79007	0.00000	115.62473	115.62473		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		116.35363	116.35363	0.00000	116.18446	116.18446		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		118.87898	118.87898	0.00000	118.70566	118.70566		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		119.13801	119.13801	0.00000	118.96124	118.96124		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	0.00
I2050	On 02/05/2024	Bond Future	0.00		114.91299	114.91299	0.00000	114.53792	114.53792		0.00	0.00	0	14,597.00
I2050	On 01/08/2024	Bond Future	0.00		115.15854	115.15854	0.00000	114.77534	114.77534		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		117.90452	117.90452	0.00000	117.51178	117.51178		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		118.10730	118.10730	0.00000	117.70644	117.70644		0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		120.59585	120.59585	0.00000	120.18590	120.18590		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	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	0.00
IGOV	On 02/05/2024	Index Future	0.00		347.29700	347.29700	0.00000	347.22500	347.22500		0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00		354.98000	354.98000	0.00000	354.90700	354.90700		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		363.44800	363.44800	0.00000	363.37000	363.37000		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		371.34300	371.34300	0.00000	371.26000	371.26000		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		379.18400	379.18400	0.00000	379.09400	379.09400		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	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	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	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	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	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	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	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	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	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	0.00
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	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
R2040	On 08/05/2025	Bond Future	0.00	13.46050	74.23334	0.00000	13.42643	74.40098		11.10	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 02/05/2024	Bond Future	0.00	12.95484	72.56597	0.00000	12.92073	72.74658		12.34	0.00	0.00	0	79,403.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,801.98000	2.80198	0.00000	2,694.03000	2.69403	2,801.980	12.34	(0.79)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,831.39000	1.83139	0.00000	1,763.62000	1.76362	1,831.390	12.80	(0.63)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	1,122.09000	1.12209	0.00000	1,088.47000	1.08847	1,122.090	13.27	(0.46)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.09275	69.77222	0.00000	13.05724	69.95678		12.92	0.00	282,437,946.56	4,048	45,577.00
R2044	On 07/11/2024	Bond Future	0.00	13.23904	71.41741	0.00000	13.20204	71.60618		12.87	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.39124	68.56361	0.00000	13.35274	68.75616		13.34	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.56290	69.98714	0.00000	13.52282	70.18340		12.88	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 02/05/2024	Bond Future	0.00	12.85847	71.29158	0.00000	12.82423	71.47657		12.75	0.00	0.00	0	245,753.00
R2048	On 01/08/2024	Bond Future	0.00	12.98187	72.85122	0.00000	12.94627	73.04027		12.60	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.12589	70.11743	0.00000	13.08877	70.31077		13.31	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.27614	71.62199	0.00000	13.23748	71.81927		13.21	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.43342	68.66048	0.00000	13.39320	68.86153		13.72	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 02/05/2024	Bond Future	0.00	12.81995	92.08224	0.00000	12.78573	92.32066		12.92	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.94702	94.09671	0.00000	12.91139	94.34042		12.75	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.09164	90.44372	0.00000	13.05444	90.69291		13.48	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.23888	92.38374	0.00000	13.20013	92.63794		13.36	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.40112	88.43471	0.00000	13.36071	88.69383		13.90	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 02/05/2024	Bond Future	0.00	12.25564	63.51377	0.00000	12.21627	63.69073		11.88	0.00	0.00	0	13,197.00
R209	On 01/08/2024	Bond Future	0.00	12.37201	64.90327	0.00000	12.33115	65.08412		11.75	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.50522	63.27705	0.00000	12.46269	63.46202		12.28	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.64273	64.63499	0.00000	12.59858	64.82369		11.25	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.79611	62.82449	0.00000	12.75024	63.01688		11.10	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 02/05/2024	Bond Future	0.00	233.38560	233.38560	0.00000	233.06336	233.06336		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.54858	238.54858	0.00000	238.21912	238.21912		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.90563	240.90563	0.00000	240.56838	240.56838		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.13506	246.13506	0.00000	245.78969	245.78969		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.91926	247.91926	0.00000	247.56654	247.56654		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 02/05/2024	Bond Future	0.00	10.94199	82.69090	0.00000	10.93795	82.70765		7.42	0.00	0.00	0	25,842.00
R213	On 01/08/2024	Bond Future	0.00	11.03744	84.49995	0.00000	11.03320	84.51705		7.79	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.15763	82.93160	0.00000	11.15320	82.94892		8.00	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.29296	84.71213	0.00000	11.28836	84.72954		7.56	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.44488	82.91560	0.00000	11.44013	82.93299		7.39	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 02/05/2024	Bond Future	0.00	12.66506	58.68605	0.00000	12.63585	58.81821		12.77	0.00	2,347,442.00	40	23,326.00
R214	On 02/05/2024	Bond Future	12.12 Call	183.22000	0.18322	0.00000	227.39000	0.22739	183.220	12.53	0.15	0.00	0	8,000.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R214	On 02/05/2024	Bond Future	12.14	Call	199.08000	0.19908	0.00000	245.60000	0.24560	199.080	12.57	0.16	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	652.35000	0.65235	0.00000	644.19000	0.64419	652.350	13.96	(0.36)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	122.66000	0.12266	0.00000	128.89000	0.12889	122.660	15.20	(0.09)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.78006	59.96996	0.00000	12.74978	60.10502		12.63	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.91464	58.07721	0.00000	12.88318	58.21530		13.28	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		13.05501	59.32368	0.00000	13.02237	59.46454		12.38	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.20226	57.25149	0.00000	13.16843	57.39503		12.37	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 :											754,824,501.06		8,588	1,542,271.00	
Grand Total:											754,824,501.06		8,588	1,542,271.00	