

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2024

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 07/11/2024		Index Future	0.00	1,043.71600	1,043.71600	0.00000	1,045.23800	1,045.23800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,065.03300	1,065.03300	0.00000	1,066.58200	1,066.58200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,086.42300	1,086.42300	0.00000	1,087.99900	1,087.99900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,107.65500	1,107.65500	0.00000	1,109.25700	1,109.25700	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,128.88800	1,128.88800	0.00000	1,130.51500	1,130.51500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,251.25500	1,251.25500	0.00000	1,254.13900	1,254.13900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,276.81100	1,276.81100	0.00000	1,279.74900	1,279.74900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,302.45400	1,302.45400	0.00000	1,305.44600	1,305.44600	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,327.90800	1,327.90800	0.00000	1,330.95300	1,330.95300	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,353.36300	1,353.36300	0.00000	1,356.46000	1,356.46000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,080.44900	1,080.44900	0.00000	1,083.08600	1,083.08600	0.00	0.00	0.00	0	102.00
ALBI	On 06/02/2025		Index Future	0.00	1,102.51600	1,102.51600	0.00000	1,105.20200	1,105.20200	0.00	0.00	0.00	0	16.00
ALBI	On 08/05/2025		Index Future	0.00	1,124.65900	1,124.65900	0.00000	1,127.39400	1,127.39400	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,146.63900	1,146.63900	0.00000	1,149.42200	1,149.42200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,168.61900	1,168.61900	0.00000	1,171.45100	1,171.45100	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 07/11/2024		Bond Future	0.00	11.05933	81.42340	0.00000	11.02509	81.58822	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.17609	83.10583	0.00000	11.14041	83.27366	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.30087	80.99328	0.00000	11.26366	81.16424	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.44187	82.59117	0.00000	11.40305	82.76508	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.60461	80.39039	0.00000	11.56404	80.56730	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 07/11/2024		Bond Future	0.00	11.46473	78.24633	0.00000	11.41018	78.58314	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.56221	79.86310	0.00000	11.50577	80.20653	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.66967	77.21778	0.00000	11.61120	77.56785	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.78585	78.73984	0.00000	11.72529	79.09647	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.91473	75.99557	0.00000	11.85191	76.35874	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 07/11/2024		GOVI	0.00	1,063.60800	1,063.60800	0.00000	1,066.14600	1,066.14600	0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,085.33100	1,085.33100	0.00000	1,087.91700	1,087.91700	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,107.12900	1,107.12900	0.00000	1,109.76200	1,109.76200	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,128.76600	1,128.76600	0.00000	1,131.44500	1,131.44500	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,150.40300	1,150.40300	0.00000	1,153.12900	1,153.12900	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 07/11/2024		Bond Future	0.00	185.00702	185.00702	0.00000	184.99522	184.99522	0.00	0.00	0.00	0	9,276.00
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 07/11/2024		Bond Future	0.00	133.61492	133.61492	0.00000	133.55445	133.55445	0.00	0.00	0.00	0	7,602.00
I2029	On 06/02/2025		Bond Future	0.00	136.37566	136.37566	0.00000	136.31337	136.31337	0.00	0.00	917,808,191.80	6,730	6,730.00
I2029	On 08/05/2025		Bond Future	0.00	137.72193	137.72193	0.00000	137.65791	137.65791	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.44243	140.44243	0.00000	140.37651	140.37651	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 06/11/2025	Bond Future	0.00	141.71178	141.71178	0.00000	141.64385	141.64385		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 07/11/2024	Bond Future	0.00	126.24814	126.24814	0.00000	126.33674	126.33674		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	128.85668	128.85668	0.00000	128.94656	128.94656		0.00	0.00	71,773,170.76	557	557.00
I2033	On 08/05/2025	Bond Future	0.00	129.95097	129.95097	0.00000	130.04213	130.04213		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.51811	132.51811	0.00000	132.61047	132.61047		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.53209	133.53209	0.00000	133.62557	133.62557		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 07/11/2024	Bond Future	0.00	138.81688	138.81688	0.00000	138.81059	138.81059		0.00	0.00	0.00	0	2,068.00
I2038	On 06/02/2025	Bond Future	0.00	139.57871	139.57871	0.00000	139.57173	139.57173		0.00	0.00	0.00	0	1,236.00
I2038	On 08/05/2025	Bond Future	0.00	142.41296	142.41296	0.00000	142.40524	142.40524		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.07584	143.07584	0.00000	143.06725	143.06725		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.84466	145.84466	0.00000	145.83531	145.83531		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 07/11/2024	Bond Future	0.00	119.14214	119.14214	0.00000	119.04660	119.04660		0.00	0.00	0.00	0	10,481.00
I2046	On 06/02/2025	Bond Future	0.00	121.60381	121.60381	0.00000	121.50573	121.50573		0.00	0.00	0.00	0	7,227.00
I2046	On 08/05/2025	Bond Future	0.00	121.83649	121.83649	0.00000	121.73618	121.73618		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.24238	124.24238	0.00000	124.13950	124.13950		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	124.36820	124.36820	0.00000	124.26260	124.26260		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 07/11/2024	Bond Future	0.00	120.65761	120.65761	0.00000	120.65198	120.65198		0.00	0.00	0.00	0	7,619.00
I2050	On 06/02/2025	Bond Future	0.00	120.80354	120.80354	0.00000	120.79734	120.79734		0.00	0.00	0.00	0	8,284.00
I2050	On 08/05/2025	Bond Future	0.00	123.25658	123.25658	0.00000	123.24977	123.24977		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.29542	123.29542	0.00000	123.28819	123.28819		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.68106	125.68106	0.00000	125.67322	125.67322		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 07/11/2024	Index Future	0.00	368.12600	368.12600	0.00000	368.08500	368.08500		0.00	0.00	18,406,300.00	5	904.00
IGOV	On 06/02/2025	Index Future	0.00	375.73600	375.73600	0.00000	375.69200	375.69200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	383.37100	383.37100	0.00000	383.32400	383.32400		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	390.95000	390.95000	0.00000	390.90100	390.90100		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	398.53000	398.53000	0.00000	398.47800	398.47800		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
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

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
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
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025	Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.20858	108.46484	0.00000	8.18241	108.51601		1.47	0.00	3,836,509,855.64	35,371	125,599.00
R186	On 06/02/2025	Bond Future	0.00	8.19980	105.36766	0.00000	8.17002	105.41939		1.69	0.00	4,155,700,510.40	39,440	48,320.00
R186	On 08/05/2025	Bond Future	0.00	8.21590	107.48158	0.00000	8.18133	107.53391		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.27936	104.26799	0.00000	8.23832	104.32083		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,470.77000	1.47077	0.00000	1,511.64000	1.51164	1,470.770	1.92	0.75	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	66.74000	0.06674	0.00000	63.04000	0.06304	66.740	1.93	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.40601	106.25846	0.00000	8.35555	106.31183		1.12	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
R202	On 07/11/2024	Bond Future	0.00	268.62444	268.62444	0.00000	268.61221	268.61221		0.00	0.00	0.00	0	1,956.00
R202	On 06/02/2025	Bond Future	0.00	268.98358	268.98358	0.00000	268.96972	268.96972		0.00	0.00	0.00	0	63.00
R202	On 08/05/2025	Bond Future	0.00	274.44618	274.44618	0.00000	274.43098	274.43098		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.57052	274.57052	0.00000	274.55465	274.55465		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	279.88458	279.88458	0.00000	279.86728	279.86728		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 07/11/2024	Bond Future	0.00	9.21222	97.30503	0.00000	9.18222	97.42353		5.22	0.00	3,117,750,466.23	32,041	181,295.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,842.62000	3.84262	0.00000	3,960.99000	3.96099	3,842.620	6.41	0.99	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	5,691.62000	5.69162	0.00000	5,810.13000	5.81013	5,691.620	6.90	1.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000	0.00000		7.18	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.26707	95.28169	0.00000	9.23532	95.40216		5.19	0.00	3,200,035,558.65	33,585	62,351.00
R2030	On 06/02/2025	Bond Future	8.68 Call	313.62000	0.31362	0.00000	343.03000	0.34303	313.620	5.07	0.21	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	941.59000	0.94159	0.00000	1,002.61000	1.00261	941.590	5.17	0.46	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	521.42000	0.52142	0.00000	492.15000	0.49215	521.420	5.43	(0.28)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.34502	97.19278	0.00000	9.31131	97.31528		5.06	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	527.21000	0.52721	0.00000	561.71000	0.56171	527.210	4.87	0.25	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,184.62000	1.18462	0.00000	1,243.16000	1.24316	1,184.620	5.03	0.44	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	689.62000	0.68962	0.00000	659.93000	0.65993	689.620	5.51	(0.27)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,888.54000	3.88854	0.00000	3,990.30000	3.99030	3,888.540	5.73	0.80	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	5,018.66000	5.01866	0.00000	5,127.95000	5.12795	5,018.660	5.99	0.87	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	44.01000	0.04401	0.00000	41.70000	0.04170	44.010	6.38	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	18.06000	0.01806	0.00000	17.05000	0.01705	18.060	6.38	(0.01)	0.00	0	2,280.00

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 07/08/2025	Bond Future	0.00	9.44723	95.07853	0.00000	9.41132	95.20297		5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,224.14000	4.22414	0.00000	4,322.32000	4.32232	4,224.140	6.00	0.76	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	112.71000	0.11271	0.00000	107.83000	0.10783	112.710	6.52	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.56240	96.89323	0.00000	9.52409	97.01961		5.05	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 07/11/2024	Bond Future	0.00	9.88396	92.53529	0.00000	9.84420	92.72935		6.94	0.00	0.00	0	71,207.00
R2032	On 07/11/2024	Bond Future	9.75 Call	369.77000	0.36977	0.00000	454.59000	0.45459	369.770	6.94	0.35	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90 Call	722.18000	0.72218	0.00000	842.33000	0.84233	722.180	7.37	0.52	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60 Put	44.62000	0.04462	0.00000	39.98000	0.03998	44.620	9.14	(0.05)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	5,739.81000	5.73981	0.00000	5,933.58000	5.93358	5,739.810	10.23	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	7,941.98000	7.94198	0.00000	8,136.04000	8.13604	7,941.980	11.25	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	8,071.97000	8.07197	0.00000	8,266.03000	8.26603	8,071.970	11.31	1.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.53	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.53	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	9.96172	94.42449	0.00000	9.92012	94.62207		6.78	0.00	157,216,775.85	1,665	57,380.00
R2032	On 06/02/2025	Bond Future	9.42 Call	463.16000	0.46316	0.00000	515.87000	0.51587	463.160	6.56	0.23	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	1,361.96000	1.36196	0.00000	1,466.53000	1.46653	1,361.960	6.92	0.49	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	502.02000	0.50202	0.00000	465.74000	0.46574	502.020	7.57	(0.22)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	10.05131	92.15504	0.00000	10.00771	92.35622		7.03	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42 Call	752.64000	0.75264	0.00000	812.69000	0.81269	752.640	6.70	0.27	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,639.58000	1.63958	0.00000	1,738.55000	1.73855	1,639.580	6.98	0.46	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	670.83000	0.67083	0.00000	633.13000	0.63313	670.830	7.88	(0.21)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.15787	93.95198	0.00000	10.11212	94.15670		7.19	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.28317	91.58508	0.00000	10.23509	91.79325		7.68	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
R2033	On 31/03/2033	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 07/11/2024	Bond Future	0.00	10.49780	91.69359	0.00000	10.45826	91.92234		8.49	0.00	91,693.59	1	107,270.00
R2035	On 07/11/2024	Bond Future	11.10 Put	48.10000	0.04810	0.00000	41.58000	0.04158	48.100	9.33	(0.05)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	9,139.85000	9.13985	0.00000	9,368.60000	9.36860	9,139.850	10.81	1.00	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.21	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	10.58883	93.56560	0.00000	10.54771	93.79862		8.36	0.00	0.00	0	51,160.00
R2035	On 06/02/2025	Bond Future	10.26 Call	921.25000	0.92125	0.00000	1,009.11000	1.00911	921.250	8.07	0.34	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	1,098.32000	1.09832	0.00000	1,196.33000	1.19633	1,098.320	8.17	0.38	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,613.32000	1.61332	0.00000	1,516.34000	1.51634	1,613.320	8.55	(0.46)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	565.52000	0.56552	0.00000	526.04000	0.52604	565.520	9.39	(0.20)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.68379	90.93233	0.00000	10.64105	91.16961		8.86	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	1,788.17000	1.78817	0.00000	1,896.27000	1.89627	1,788.170	8.80	0.42	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	1,864.20000	1.86420	0.00000	1,778.03000	1.77803	1,864.200	9.37	(0.40)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	5,235.47000	5.23547	0.00000	5,419.19000	5.41919	5,235.470	9.97	0.75	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	817.74000	0.81774	0.00000	775.67000	0.77567	817.740	10.25	(0.20)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	241.78000	0.24178	0.00000	228.11000	0.22811	241.780	11.15	(0.07)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	80.57000	0.08057	0.00000	75.49000	0.07549	80.570	11.15	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.79353	92.70582	0.00000	10.74904	92.94732		9.12	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.92114	89.96991	0.00000	10.87478	90.21563		9.92	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 07/11/2024	Bond Future	0.00	10.85771	86.62673	0.00000	10.82326	86.83112		9.30	0.00	86,626.73	1	182,927.00
R2037	On 06/02/2025	Bond Future	0.00	10.94798	84.13474	0.00000	10.91228	84.34290		9.65	0.00	0.00	0	59,900.00
R2037	On 08/05/2025	Bond Future	0.00	11.05202	85.82193	0.00000	11.01499	86.03395		9.80	0.00	0.00	0	3,975.00

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
R2037	On 08/05/2025	Bond Future	12.55	Call	8,468.19000		8.46819	0.00000	8,657.98000	8.65798	8,468.190	11.78	0.87	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,755.78000		11.75578	0.00000	11,958.77000	11.95877	11,755.780	12.35	0.95	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,971.95000		11.97195	0.00000	12,175.57000	12.17557	11,971.950	12.35	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.17091		83.23478	0.00000	11.13246	83.45050		10.68	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,266.08000		1.26608	0.00000	1,332.39000	1.33239	1,266.080	10.10	0.28	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,658.23000		1.65823	0.00000	1,737.67000	1.73767	1,658.230	10.25	0.34	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,851.66000		1.85166	0.00000	1,936.90000	1.93690	1,851.660	10.33	0.37	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,518.52000		3.51852	0.00000	3,415.39000	3.41539	3,518.520	10.76	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,661.38000		2.66138	0.00000	2,578.58000	2.57858	2,661.380	11.15	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,922.08000		1.92208	0.00000	1,859.09000	1.85909	1,922.080	11.62	(0.32)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,440.38000		1.44038	0.00000	1,391.52000	1.39152	1,440.380	12.03	(0.25)	0.00	0	2,741.00
R2037	On 06/11/2025	Bond Future	0.00		11.29414		84.82210	0.00000	11.25424	85.04154		11.12	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
R2038	On 31/03/2038	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 07/11/2024	Bond Future	0.00		11.12343		87.09990	0.00000	11.07892	87.38574		10.05	0.00	0.00	0	100,614.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,929.27000		5.92927	0.00000	6,214.05000	6.21405	5,929.270	11.87	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.31000		0.00031	0.00000	0.28000	0.00028	0.310	12.66	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010	13.29	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.21588		84.36695	0.00000	11.16980	84.65824		10.47	0.00	0.00	0	16,770.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,302.63000		1.30263	0.00000	1,430.13000	1.43013	1,302.630	10.09	0.40	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	913.96000		0.91396	0.00000	844.55000	0.84455	913.960	11.20	(0.27)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	393.14000		0.39314	0.00000	360.85000	0.36085	393.140	12.01	(0.13)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.32084		86.05870	0.00000	11.27311	86.35546		10.64	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,790.57000		8.79057	0.00000	9,052.26000	9.05226	8,790.570	12.73	0.86	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,939.32000		11.93932	0.00000	12,219.51000	12.21951	11,939.320	13.42	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,256.34000		12.25634	0.00000	12,538.01000	12.53801	12,256.340	13.42	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.43959		83.22535	0.00000	11.39008	83.52750		11.66	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.56168		84.81207	0.00000	11.51036	85.11962		12.16	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 07/11/2024	Bond Future	0.00		11.23264		83.04745	0.00000	11.17802	83.40819		10.82	0.00	6,809,890.90	82	66,792.00
R2044	On 07/11/2024	Bond Future	12.00	Put	23.83000		0.02383	0.00000	18.77000	0.01877	23.830	12.17	(0.02)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	5.43000		0.00543	0.00000	4.31000	0.00431	5.430	12.62	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	1.11000		0.00111	0.00000	0.90000	0.00090	1.110	13.05	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.32158		80.35713	0.00000	11.26511	80.72479		11.31	0.00	0.00	0	6,315.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,919.38000		4.91938	0.00000	5,219.27000	5.21927	4,919.380	12.62	0.79	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,398.17000		7.39817	0.00000	7,734.30000	7.73430	7,398.170	13.48	0.90	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	26.22000		0.02622	0.00000	23.14000	0.02314	26.220	14.74	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.42179		81.96841	0.00000	11.36335	82.34319		11.51	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,419.39000		1.41939	0.00000	1,553.52000	1.55352	1,419.390	11.07	0.33	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,277.72000		2.27772	0.00000	2,136.51000	2.13651	2,277.720	12.11	(0.41)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,030.43000		1.03043	0.00000	958.89000	0.95889	1,030.430	13.25	(0.21)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.53450		79.18057	0.00000	11.47395	79.56227		12.64	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.64977		80.69000	0.00000	11.58709	81.07860		13.21	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

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 07/11/2024	Bond Future	0.00	11.13209	82.05249	0.00000	11.08250	82.39471		11.33	0.00	834,802,033.26	10,174	231,350.00
R2048	On 06/02/2025	Bond Future	0.00	11.21858	83.72769	0.00000	11.16732	84.07650		11.24	0.00	778,248,878.55	9,295	243,139.00
R2048	On 06/02/2025	Bond Future	10.30 Call	184.69000	0.18469	0.00000	221.18000	0.22118	184.690	9.93	0.09	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	1,374.51000	1.37451	0.00000	1,525.94000	1.52594	1,374.510	10.83	0.40	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	973.49000	0.97349	0.00000	889.88000	0.88988	973.490	12.02	(0.27)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.30671	80.96044	0.00000	11.25376	81.31585		12.07	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.40527	82.53917	0.00000	11.35050	82.90115		12.41	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.51566	79.67205	0.00000	11.45896	80.04062		13.42	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 07/11/2024	Bond Future	0.00	11.16176	105.30495	0.00000	11.11216	105.74581		11.47	0.00	2,737,928.70	26	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.24698	107.45486	0.00000	11.19569	107.90429		11.37	0.00	2,686,371.50	25	27.00
R2053	On 08/05/2025	Bond Future	0.00	11.33897	103.74316	0.00000	11.28591	104.20108		12.21	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.44019	105.76509	0.00000	11.38524	106.23160		12.40	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.55145	101.91984	0.00000	11.49451	102.39470		13.07	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 07/11/2024	Bond Future	0.00	10.63062	72.19234	0.00000	10.59610	72.37216		9.69	0.00	399,007,063.18	5,527	15,459.00
R209	On 07/11/2024	Bond Future	10.55 Call	517.73000	0.51773	0.00000	610.34000	0.61034	517.730	9.77	0.41	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	154.59000	0.15459	0.00000	137.74000	0.13774	154.590	10.49	(0.15)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.71230	73.66621	0.00000	10.67659	73.84939		9.60	0.00	309,619,080.63	4,203	5,446.00
R209	On 08/05/2025	Bond Future	0.00	10.80222	71.98977	0.00000	10.76526	72.17628		10.17	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.90358	73.39359	0.00000	10.86530	73.58343		10.56	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.01730	71.64296	0.00000	10.97762	71.83608		11.46	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 07/11/2024	Bond Future	0.00	241.60039	241.60039	0.00000	241.59271	241.59271		0.00	0.00	0.00	0	1,565.00
R210	On 06/02/2025	Bond Future	0.00	246.59234	246.59234	0.00000	246.58348	246.58348		0.00	0.00	0.00	0	188.00
R210	On 08/05/2025	Bond Future	0.00	248.20961	248.20961	0.00000	248.19971	248.19971		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.11201	253.11201	0.00000	253.10072	253.10072		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	254.55769	254.55769	0.00000	254.54485	254.54485		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 07/11/2024	Bond Future	0.00	9.61792	89.23606	0.00000	9.57807	89.40708		6.31	0.00	0.00	0	73,850.00
R213	On 06/02/2025	Bond Future	0.00	9.69254	91.05790	0.00000	9.65065	91.23203		6.07	0.00	231,742,355.50	2,545	10,590.00
R213	On 08/05/2025	Bond Future	0.00	9.77357	89.32741	0.00000	9.72951	89.50469		6.21	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.87390	91.07017	0.00000	9.82747	91.25044		6.32	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.99994	89.25620	0.00000	9.95087	89.43956		6.56	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 07/11/2024	Bond Future	0.00	10.94100	67.85158	0.00000	10.88634	68.15764		11.01	0.00	510,854,545.82	7,529	15,763.00
R214	On 06/02/2025	Bond Future	0.00	11.02339	69.23681	0.00000	10.96695	69.54884		10.92	0.00	424,629,355.73	6,133	8,105.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,346.31000	4.34631	0.00000	4,606.46000	4.60646	4,346.310	12.19	0.81	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,489.51000	6.48951	0.00000	6,778.37000	6.77837	6,489.510	13.01	0.91	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	11.20000	0.01120	0.00000	9.80000	0.00980	11.200	14.22	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.10770	67.32244	0.00000	11.04946	67.64042		11.66	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.20239	68.63550	0.00000	11.14223	68.95939		12.15	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.30928	66.64591	0.00000	11.24710	66.97568		13.32	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	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	0.00
Total for Derivatives :										18,976,516,653.42	194,935	2,002,371.00	
Grand Total:										18,976,516,653.42	194,935	2,002,371.00	