

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2024

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	1,039.33200	1,039.33200	0.00000	1,042.96500	1,042.96500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,060.56800	1,060.56800	0.00000	1,064.27200	1,064.27200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,081.87700	1,081.87700	0.00000	1,085.65000	1,085.65000	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,103.03000	1,103.03000	0.00000	1,106.87300	1,106.87300	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,124.18400	1,124.18400	0.00000	1,128.09500	1,128.09500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,242.26500	1,242.26500	0.00000	1,249.34600	1,249.34600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,267.64800	1,267.64800	0.00000	1,274.86900	1,274.86900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,293.11700	1,293.11700	0.00000	1,300.47800	1,300.47800	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,318.40100	1,318.40100	0.00000	1,325.90000	1,325.90000	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,343.68500	1,343.68500	0.00000	1,351.32100	1,351.32100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,071.61300	1,071.61300	0.00000	1,077.59600	1,077.59600	0.00	0.00	0.00	0	102.00
ALBI	On 06/02/2025		Index Future	0.00	1,093.50900	1,093.50900	0.00000	1,099.60900	1,099.60900	0.00	0.00	0.00	0	16.00
ALBI	On 08/05/2025		Index Future	0.00	1,115.48000	1,115.48000	0.00000	1,121.69800	1,121.69800	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,137.29000	1,137.29000	0.00000	1,143.62500	1,143.62500	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,159.10000	1,159.10000	0.00000	1,165.55200	1,165.55200	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	11.19092	80.79408	0.00000	11.08608	81.29495	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.31325	82.46487	0.00000	11.20381	82.97575	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.44386	80.34070	0.00000	11.32960	80.86160	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.59108	81.92726	0.00000	11.47166	82.45804	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.76055	79.71511	0.00000	11.63555	80.25582	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	11.65736	77.07506	0.00000	11.53741	77.80111	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.76155	78.66900	0.00000	11.63733	79.40967	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.87624	76.00072	0.00000	11.74741	76.75617	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.99985	77.50021	0.00000	11.86627	78.27026	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.13679	74.73333	0.00000	11.99807	75.51795	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	1,055.14400	1,055.14400	0.00000	1,060.93200	1,060.93200	0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,076.70300	1,076.70300	0.00000	1,082.60500	1,082.60500	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,098.33600	1,098.33600	0.00000	1,104.35200	1,104.35200	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,119.81200	1,119.81200	0.00000	1,125.94000	1,125.94000	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,141.28700	1,141.28700	0.00000	1,147.52800	1,147.52800	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	185.05916	185.05916	0.00000	185.04237	185.04237	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	133.41017	133.41017	0.00000	133.51698	133.51698	0.00	0.00	0.00	0	7,602.00
I2029	On 06/02/2025		Bond Future	0.00	136.16908	136.16908	0.00000	136.27746	136.27746	0.00	0.00	0.00	0	6,730.00
I2029	On 08/05/2025		Bond Future	0.00	137.51336	137.51336	0.00000	137.62340	137.62340	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.23235	140.23235	0.00000	140.34395	140.34395	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	141.50008	141.50008	0.00000	141.61323	141.61323		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	126.36617	126.36617	0.00000	126.45477	126.45477		0.00	0.00	668,224,306.96	5,288	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	128.97936	128.97936	0.00000	129.06932	129.06932		0.00	0.00	0.00	0	926.00
I2033	On 08/05/2025	Bond Future	0.00	130.07832	130.07832	0.00000	130.16955	130.16955		0.00	0.00	687,854,156.16	5,288	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.65039	132.65039	0.00000	132.74278	132.74278		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.66926	133.66926	0.00000	133.76287	133.76287		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	138.84190	138.84190	0.00000	138.83561	138.83561		0.00	0.00	0.00	0	2,068.00
I2038	On 06/02/2025	Bond Future	0.00	139.60663	139.60663	0.00000	139.59967	139.59967		0.00	0.00	0.00	0	1,658.00
I2038	On 08/05/2025	Bond Future	0.00	142.44375	142.44375	0.00000	142.43608	142.43608		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.10989	143.10989	0.00000	143.10154	143.10154		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.88199	145.88199	0.00000	145.87277	145.87277		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	119.07467	119.07467	0.00000	119.15896	119.15896		0.00	0.00	691,942,907.37	5,811	5,404.00
I2046	On 06/02/2025	Bond Future	0.00	121.53712	121.53712	0.00000	121.62251	121.62251		0.00	0.00	706,252,204.32	5,811	17,571.00
I2046	On 08/05/2025	Bond Future	0.00	121.77055	121.77055	0.00000	121.85725	121.85725		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.17745	124.17745	0.00000	124.26518	124.26518		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	124.30389	124.30389	0.00000	124.39298	124.39298		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	120.67974	120.67974	0.00000	120.67410	120.67410		0.00	0.00	524,715,509.52	4,348	5,069.00
I2050	On 06/02/2025	Bond Future	0.00	120.82810	120.82810	0.00000	120.82197	120.82197		0.00	0.00	525,360,578.80	4,348	14,835.00
I2050	On 08/05/2025	Bond Future	0.00	123.28381	123.28381	0.00000	123.27694	123.27694		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.32549	123.32549	0.00000	123.31789	123.31789		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.71395	125.71395	0.00000	125.70585	125.70585		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	368.13700	368.13700	0.00000	368.25100	368.25100		0.00	0.00	29,450,960.00	8	896.00
IGOV	On 06/02/2025	Index Future	0.00	375.75000	375.75000	0.00000	375.86500	375.86500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	383.38900	383.38900	0.00000	383.50400	383.50400		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	390.97200	390.97200	0.00000	391.08800	391.08800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	398.55600	398.55600	0.00000	398.67300	398.67300		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	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	8.33000			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	8.27647	108.33226	0.00000	8.23506	108.41310			1.47	0.00	4,704,870,051.80	43,430	83,279.00
R186	On 06/02/2025	Bond Future	0.00	8.27671	105.23421	0.00000	8.22941	105.31626			1.69	0.00	4,570,321,740.30	43,430	113,113.00
R186	On 08/05/2025	Bond Future	0.00	8.30475	107.34726	0.00000	8.24967	107.43050			1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.38425	104.13311	0.00000	8.31863	104.21746			1.38	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,369.06000	1.36906	0.00000	1,432.06000	1.43206	1,369.060	1.92	0.73	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	77.38000	0.07738	0.00000	70.45000	0.07045	77.380	1.93	(0.09)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00	8.53432	106.12293	0.00000	8.45336	106.20842			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	269.07830	269.07830	0.00000	269.06622	269.06622			0.00	0.00	0.00	0	1,956.00
R202	On 06/02/2025	Bond Future	0.00	269.45149	269.45149	0.00000	269.43787	269.43787			0.00	0.00	0.00	0	454.00
R202	On 08/05/2025	Bond Future	0.00	274.92814	274.92814	0.00000	274.91312	274.91312			0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	275.06703	275.06703	0.00000	275.05067	275.05067			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.39592	280.39592	0.00000	280.37773	280.37773			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	9.30143	96.95372	0.00000	9.22592	97.25098			5.22	0.00	3,430,028,706.16	35,378	143,242.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,492.44000	3.49244	0.00000	3,788.31000	3.78831	3,492.440	6.41	0.99	0.00	0	600.00	
R2030	On 07/11/2024	Bond Future	10.71 Call	5,340.33000	5.34033	0.00000	5,637.55000	5.63755	5,340.330	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	9.36141	94.92485	0.00000	9.28131	95.22772			5.19	0.00	3,360,624,464.55	35,403	121,725.00
R2030	On 06/02/2025	Bond Future	8.68 Call	239.75000	0.23975	0.00000	299.19000	0.29919	239.750	5.07	0.17	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.18 Call	777.96000	0.77796	0.00000	912.31000	0.91231	777.960	5.17	0.41	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.69 Put	621.55000	0.62155	0.00000	532.61000	0.53261	621.550	5.43	(0.33)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	0.00	9.44506	96.83038	0.00000	9.35985	97.13895			5.06	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	436.21000	0.43621	0.00000	510.99000	0.51099	436.210	4.87	0.22	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.18 Call	1,024.43000	1.02443	0.00000	1,157.44000	1.15744	1,024.430	5.03	0.40	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.99 Put	787.46000	0.78746	0.00000	701.18000	0.70118	787.460	5.51	(0.30)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	3,595.51000	3.59551	0.00000	3,842.50000	3.84250	3,595.510	5.73	0.78	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	4,701.19000	4.70119	0.00000	4,969.55000	4.96955	4,701.190	5.99	0.85	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	52.31000	0.05231	0.00000	44.69000	0.04469	52.310	6.38	(0.03)	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	21.76000	0.02176	0.00000	18.33000	0.01833	21.760	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	9.55367	94.71089	0.00000	9.46268	95.02506		5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	3,941.75000	3.94175	0.00000	4,180.68000	4.18068	3,941.750	6.00	0.74	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	129.40000	0.12940	0.00000	114.34000	0.11434	129.400	6.52	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.67582	96.52027	0.00000	9.57855	96.84001		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	9.98195	92.05925	0.00000	9.90187	92.44805		6.94	0.00	4,936,401,103.50	53,622	60,662.00
R2032	On 07/11/2024	Bond Future	9.75 Call	207.83000	0.20783	0.00000	327.74000	0.32774	207.830	6.94	0.23	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90 Call	470.70000	0.47070	0.00000	662.55000	0.66255	470.700	7.37	0.41	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60 Put	61.54000	0.06154	0.00000	44.17000	0.04417	61.540	9.14	(0.07)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	5,265.05000	5.26505	0.00000	5,652.21000	5.65221	5,265.050	10.23	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	7,466.00000	7.46600	0.00000	7,854.67000	7.85467	7,466.000	11.25	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	7,595.98000	7.59598	0.00000	7,984.66000	7.98466	7,595.980	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	10.06416	93.94026	0.00000	9.98026	94.33661		6.78	0.00	5,041,585,873.68	53,668	78,692.00
R2032	On 06/02/2025	Bond Future	9.42 Call	351.89000	0.35189	0.00000	438.42000	0.43842	351.890	6.56	0.19	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	1,126.75000	1.12675	0.00000	1,313.27000	1.31327	1,126.750	6.92	0.43	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	604.18000	0.60418	0.00000	516.04000	0.51604	604.180	7.57	(0.25)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	10.15854	91.66264	0.00000	10.07053	92.06653		7.03	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42 Call	620.23000	0.62023	0.00000	725.13000	0.72513	620.230	6.70	0.24	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,413.71000	1.41371	0.00000	1,594.50000	1.59450	1,413.710	6.98	0.42	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	773.25000	0.77325	0.00000	685.85000	0.68585	773.250	7.88	(0.24)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.27022	93.45170	0.00000	10.17777	93.86311		7.19	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.40113	91.07687	0.00000	10.30385	91.49572		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	10.63036	90.93241	0.00000	10.52532	91.53484		8.49	0.00	2,565,748,880.56	28,216	95,957.00
R2035	On 07/11/2024	Bond Future	11.10 Put	89.37000	0.08937	0.00000	51.57000	0.05157	89.370	9.33	(0.09)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	8,378.69000	8.37869	0.00000	8,981.10000	8.98110	8,378.690	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	10.72668	92.79038	0.00000	10.61730	93.40475		8.36	0.00	2,630,978,434.52	28,354	79,245.00
R2035	On 06/02/2025	Bond Future	10.26 Call	672.91000	0.67291	0.00000	861.46000	0.86146	672.910	8.07	0.27	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	817.50000	0.81750	0.00000	1,031.44000	1.03144	817.500	8.17	0.31	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,980.96000	1.98096	0.00000	1,680.60000	1.68060	1,980.960	8.55	(0.53)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	725.71000	0.72571	0.00000	592.38000	0.59238	725.710	9.39	(0.25)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.82707	90.14306	0.00000	10.71323	90.76938		8.86	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	1,463.14000	1.46314	0.00000	1,714.34000	1.71434	1,463.140	8.80	0.37	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	2,183.03000	2.18303	0.00000	1,923.39000	1.92339	2,183.030	9.37	(0.44)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	4,649.76000	4.64976	0.00000	5,109.02000	5.10902	4,649.760	9.97	0.71	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	979.53000	0.97953	0.00000	846.27000	0.84627	979.530	10.25	(0.23)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	296.84000	0.29684	0.00000	250.81000	0.25081	296.840	11.15	(0.08)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	101.84000	0.10184	0.00000	83.88000	0.08388	101.840	11.15	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.94264	91.90285	0.00000	10.82399	92.54099		9.12	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	11.07647	89.15323	0.00000	10.95270	89.80315		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

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 07/11/2024	Bond Future	0.00		10.99524	85.81769	0.00000	10.89027	86.43419		9.30	0.00	8,483,250,291.88	98,852	84,116.00
R2037	On 06/02/2025	Bond Future	0.00		11.09055	83.31062	0.00000	10.98160	83.93936		9.65	0.00	8,240,420,045.44	98,912	158,698.00
R2037	On 08/05/2025	Bond Future	0.00		11.19990	84.98269	0.00000	11.08676	85.62370		9.80	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,735.51000	7.73551	0.00000	8,291.40000	8.29140	7,735.510	11.78	0.85	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,961.74000	10.96174	0.00000	11,566.26000	11.56626	10,961.740	12.35	0.93	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,174.90000	11.17490	0.00000	11,781.83000	11.78183	11,174.900	12.35	0.94	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.32450	82.38082	0.00000	11.20684	83.03390		10.68	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,033.14000	1.03314	0.00000	1,206.06000	1.20606	1,033.140	10.10	0.24	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,375.49000	1.37549	0.00000	1,586.05000	1.58605	1,375.490	10.25	0.30	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,546.62000	1.54662	0.00000	1,774.08000	1.77408	1,546.620	10.33	0.33	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,960.28000	3.96028	0.00000	3,616.28000	3.61628	3,960.280	10.76	(0.55)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,021.24000	3.02124	0.00000	2,740.03000	2.74003	3,021.240	11.15	(0.45)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	2,200.21000	2.20021	0.00000	1,982.00000	1.98200	2,200.210	11.62	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,659.06000	1.65906	0.00000	1,486.91000	1.48691	1,659.060	12.03	(0.28)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.45357	83.95331	0.00000	11.33129	84.61851		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		11.28096	86.09981	0.00000	11.18615	86.69957		10.05	0.00	3,967,995,843.66	46,086	97,465.00
R2040	On 07/11/2024	Bond Future	12.10	Call	4,938.40000	4.93840	0.00000	5,531.44000	5.53144	4,938.400	11.87	0.98	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.69000	0.00069	0.00000	0.40000	0.00040	0.690	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		11.37899	83.34793	0.00000	11.28073	83.95956		10.47	0.00	3,932,105,293.61	47,177	66,843.00
R2040	On 06/02/2025	Bond Future	11.00	Call	923.88000	0.92388	0.00000	1,139.45000	1.13945	923.880	10.09	0.32	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,209.23000	1.20923	0.00000	1,022.43000	1.02243	1,209.230	11.20	(0.34)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	537.84000	0.53784	0.00000	445.10000	0.44510	537.840	12.01	(0.17)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.48982	85.02062	0.00000	11.38793	85.64422		10.64	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,899.16000	7.89916	0.00000	8,430.31000	8.43031	7,899.160	12.73	0.84	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	10,972.78000	10.97278	0.00000	11,550.94000	11.55094	10,972.780	13.42	0.92	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,283.65000	11.28365	0.00000	11,865.67000	11.86567	11,283.650	13.42	0.92	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.61489	82.16863	0.00000	11.50909	82.80397		11.66	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.74340	83.73667	0.00000	11.63362	84.38381		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		11.40536	81.92361	0.00000	11.30047	82.60305		10.82	0.00	3,438,661,606.14	41,974	53,619.00
R2044	On 07/11/2024	Bond Future	12.00	Put	57.62000	0.05762	0.00000	33.01000	0.03301	57.620	12.17	(0.06)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	13.77000	0.01377	0.00000	7.56000	0.00756	13.770	12.62	(0.02)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	2.88000	0.00288	0.00000	1.54000	0.00154	2.880	13.05	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.50023	79.21165	0.00000	11.39166	79.90461		11.31	0.00	2,635,926,077.05	33,277	40,592.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,036.06000	4.03606	0.00000	4,560.62000	4.56062	4,036.060	12.62	0.73	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,380.21000	6.38021	0.00000	6,990.26000	6.99026	6,380.210	13.48	0.86	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	40.02000	0.04002	0.00000	30.81000	0.03081	40.020	14.74	(0.02)	0.00	0	449.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2044	On 08/05/2025	Bond Future	0.00		11.60664		80.80136	0.00000	11.49421	81.50787		11.51	0.00	702,729,427.92	8,697	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,057.37000		1.05737	0.00000	1,266.61000	1.26661	1,057.370	11.07	0.27	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,772.25000		2.77225	0.00000	2,462.74000	2.46274	2,772.250	12.11	(0.47)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,290.89000		1.29089	0.00000	1,126.07000	1.12607	1,290.890	13.25	(0.26)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.72605		77.99228	0.00000	11.60944	78.71221		12.64	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.84812		79.48037	0.00000	11.72727	80.21376		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
R2048	On 07/11/2024	Bond Future	0.00		11.31497		80.81161	0.00000	11.20502	81.55369		11.33	0.00	1,344,705,190.40	16,640	229,370.00
R2048	On 06/02/2025	Bond Future	0.00		11.40771		82.46283	0.00000	11.29392	83.21969		11.24	0.00	2,603,351,543.10	31,570	259,374.00
R2048	On 06/02/2025	Bond Future	10.30	Call	93.46000		0.09346	0.00000	141.42000	0.14142	93.460	9.93	0.05	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	918.02000		0.91802	0.00000	1,174.92000	1.17492	918.020	10.83	0.30	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,349.57000		1.34957	0.00000	1,111.11000	1.11111	1,349.570	12.02	(0.35)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.50217		79.67154	0.00000	11.38449	80.44323		12.07	0.00	1,167,984,776.40	14,660	14,660.00
R2048	On 07/08/2025	Bond Future	0.00		11.60752		81.22661	0.00000	11.48565	82.01301		12.41	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.72510		78.33581	0.00000	11.59880	79.13690		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		11.33462		103.79430	0.00000	11.23474	104.66232		11.47	0.00	9,237,692.70	89	3,548.00
R2053	On 06/02/2025	Bond Future	0.00		11.42578		105.91510	0.00000	11.32238	106.80047		11.37	0.00	9,426,443.90	89	116.00
R2053	On 08/05/2025	Bond Future	0.00		11.52404		102.17421	0.00000	11.41694	103.07686		12.21	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.63185		104.16750	0.00000	11.52083	105.08736		12.40	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.75018		100.29342	0.00000	11.63497	101.23050		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		10.76338		71.50637	0.00000	10.65837	72.04822		9.69	0.00	152,809,112.69	2,137	15,459.00
R209	On 07/11/2024	Bond Future	10.55	Call	259.98000		0.25998	0.00000	445.99000	0.44599	259.980	9.77	0.26	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	266.71000		0.26671	0.00000	167.57000	0.16757	266.710	10.49	(0.25)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.84965		72.96747	0.00000	10.74088	73.52006		9.60	0.00	0.00	0	5,446.00
R209	On 08/05/2025	Bond Future	0.00		10.94443		71.27814	0.00000	10.83168	71.84157		10.17	0.00	152,321,385.18	2,137	2,137.00
R209	On 07/08/2025	Bond Future	0.00		11.05086		72.66944	0.00000	10.93394	73.24351		10.56	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.17000		70.90622	0.00000	11.04863	71.49097		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		241.63091		241.63091	0.00000	241.62332	241.62332		0.00	0.00	0.00	0	1,565.00
R210	On 06/02/2025	Bond Future	0.00		246.62782		246.62782	0.00000	246.61897	246.61897		0.00	0.00	0.00	0	188.00
R210	On 08/05/2025	Bond Future	0.00		248.24981		248.24981	0.00000	248.23984	248.23984		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.15768		253.15768	0.00000	253.14636	253.14636		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.60865		254.60865	0.00000	254.59603	254.59603		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		9.72629		88.77302	0.00000	9.63598	89.15868		6.31	0.00	5,194,908,357.38	58,519	73,850.00
R213	On 06/02/2025	Bond Future	0.00		9.80636		90.58689	0.00000	9.71129	90.98009		6.07	0.00	5,301,054,215.91	58,519	69,109.00
R213	On 08/05/2025	Bond Future	0.00		9.89316		88.84845	0.00000	9.79306	89.24914		6.21	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.99983		90.58351	0.00000	9.89417	90.99161		6.32	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R213	On 06/11/2025	Bond Future	0.00	10.13287	88.76182	0.00000	10.02107	89.17739		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	11.13408	66.78703	0.00000	11.01404	67.44585		11.01	0.00	162,292,482.90	2,430	14,415.00
R214	On 06/02/2025	Bond Future	0.00	11.22279	68.15170	0.00000	11.09874	68.82362		10.92	0.00	91,868,491.60	1,348	9,954.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,493.12000	3.49312	0.00000	4,011.61000	4.01161	3,493.120	12.19	0.74	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,513.50000	5.51350	0.00000	6,112.29000	6.11229	5,513.500	13.01	0.87	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	18.80000	0.01880	0.00000	13.54000	0.01354	18.800	14.22	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.31351	66.21665	0.00000	11.18538	66.90181		11.66	0.00	71,646,415.30	1,082	1,082.00
R214	On 07/08/2025	Bond Future	0.00	11.41502	67.50939	0.00000	11.28254	68.20762		12.15	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.52911	65.49941	0.00000	11.39205	66.21071		13.32	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 :										82,737,054,571.36		916,598	2,257,099.00	
Grand Total:										82,737,054,571.36		916,598	2,257,099.00	