

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2024

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	1,041.26700	1,041.26700	0.00000	1,042.34700	1,042.34700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,062.55700	1,062.55700	0.00000	1,063.65500	1,063.65500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,084.31800	1,084.31800	0.00000	1,085.43600	1,085.43600	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,105.83100	1,105.83100	0.00000	1,106.96700	1,106.96700	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,127.34400	1,127.34400	0.00000	1,128.49700	1,128.49700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,247.68800	1,247.68800	0.00000	1,254.01900	1,254.01900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,273.19800	1,273.19800	0.00000	1,279.65400	1,279.65400	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,299.27300	1,299.27300	0.00000	1,305.85800	1,305.85800	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,325.05100	1,325.05100	0.00000	1,331.76100	1,331.76100	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,350.82900	1,350.82900	0.00000	1,357.66400	1,357.66400	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,075.37600	1,075.37600	0.00000	1,080.65300	1,080.65300	0.00	0.00	290,351,520.00	27	50.00
ALBI	On 06/02/2025		Index Future	0.00	1,097.36300	1,097.36300	0.00000	1,102.74400	1,102.74400	0.00	0.00	592,576,020.00	54	69.00
ALBI	On 08/05/2025		Index Future	0.00	1,119.83600	1,119.83600	0.00000	1,125.32500	1,125.32500	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,142.05400	1,142.05400	0.00000	1,147.64700	1,147.64700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,164.27300	1,164.27300	0.00000	1,169.96900	1,169.96900	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	11.11353	81.16341	0.00000	11.01939	81.61570	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.23215	82.84304	0.00000	11.13390	83.30434	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.35214	80.75849	0.00000	11.24956	81.22915	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.48982	82.37703	0.00000	11.38263	82.85676	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.64924	80.19636	0.00000	11.53707	80.68519	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	11.59240	77.46692	0.00000	11.48313	78.13324	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.69406	79.07002	0.00000	11.58090	79.74989	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.80098	76.44060	0.00000	11.68367	77.13432	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.91786	77.97140	0.00000	11.79628	78.67868	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.04774	75.23553	0.00000	11.92154	75.95637	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	1,058.83900	1,058.83900	0.00000	1,063.91000	1,063.91000	0.00	0.00	0.00	0	4.00
GOVI	On 06/02/2025		GOVI	0.00	1,080.48800	1,080.48800	0.00000	1,085.65800	1,085.65800	0.00	0.00	0.00	0	641.00
GOVI	On 08/05/2025		GOVI	0.00	1,102.61600	1,102.61600	0.00000	1,107.89000	1,107.89000	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,124.49200	1,124.49200	0.00000	1,129.86600	1,129.86600	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,146.36900	1,146.36900	0.00000	1,151.84200	1,151.84200	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	184.89565	184.89565	0.00000	184.92349	184.92349	0.00	0.00	0.00	0	4,870.00
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	132.86417	132.86417	0.00000	133.09368	133.09368	0.00	0.00	0.00	0	6,772.00
I2029	On 06/02/2025		Bond Future	0.00	135.61372	135.61372	0.00000	135.84748	135.84748	0.00	0.00	0.00	0	8,497.00
I2029	On 08/05/2025		Bond Future	0.00	137.00348	137.00348	0.00000	137.24174	137.24174	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.75216	139.75216	0.00000	139.99456	139.99456	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	ContractsTraded	Open Interest
I2029	On 06/11/2025	Bond Future	0.00	141.05324	141.05324	0.00000	141.29960	141.29960		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	126.10919	126.10919	0.00000	126.11714	126.11714		0.00	0.00	0.00	0	6,277.00
I2033	On 06/02/2025	Bond Future	0.00	128.71902	128.71902	0.00000	128.72663	128.72663		0.00	0.00	0.00	0	6,401.00
I2033	On 08/05/2025	Bond Future	0.00	129.86663	129.86663	0.00000	129.87407	129.87407		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.47223	132.47223	0.00000	132.47919	132.47919		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.52876	133.52876	0.00000	133.53507	133.53507		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	137.52178	137.52178	0.00000	137.82784	137.82784		0.00	0.00	0.00	0	608.00
I2038	On 06/02/2025	Bond Future	0.00	138.26650	138.26650	0.00000	138.57833	138.57833		0.00	0.00	0.00	0	2,477.00
I2038	On 08/05/2025	Bond Future	0.00	141.13065	141.13065	0.00000	141.44865	141.44865		0.00	0.00	0.00	0	440.00
I2038	On 07/08/2025	Bond Future	0.00	141.81788	141.81788	0.00000	142.14143	142.14143		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	144.60466	144.60466	0.00000	144.93393	144.93393		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	118.38519	118.38519	0.00000	118.83797	118.83797		0.00	0.00	0.00	0	5,267.00
I2046	On 06/02/2025	Bond Future	0.00	120.83505	120.83505	0.00000	121.29693	121.29693		0.00	0.00	0.00	0	17,752.00
I2046	On 08/05/2025	Bond Future	0.00	121.10742	121.10742	0.00000	121.57845	121.57845		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.53655	123.53655	0.00000	124.01653	124.01653		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	123.69110	123.69110	0.00000	124.17946	124.17946		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	119.30247	119.30247	0.00000	119.90702	119.90702		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	119.42962	119.42962	0.00000	120.04624	120.04624		0.00	0.00	0.00	0	15,948.00
I2050	On 08/05/2025	Bond Future	0.00	121.90350	121.90350	0.00000	122.53262	122.53262		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.95982	121.95982	0.00000	122.60072	122.60072		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	124.35613	124.35613	0.00000	125.00920	125.00920		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	366.14000	366.14000	0.00000	367.02100	367.02100		0.00	0.00	21,968,400.00	6	1.00
IGOV	On 06/02/2025	Index Future	0.00	373.71700	373.71700	0.00000	374.61500	374.61500		0.00	0.00	22,423,020.00	6	888.00
IGOV	On 08/05/2025	Index Future	0.00	381.46000	381.46000	0.00000	382.37600	382.37600		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	389.11600	389.11600	0.00000	390.04800	390.04800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	396.77100	396.77100	0.00000	397.72000	397.72000		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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	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	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	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	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	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	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	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	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	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.34477	108.19910	8.37004	108.14989		1.55	0.00	0.00	0	44,111.00
R186	On 06/02/2025		Bond Future	0.00	8.35424	105.09992	8.38350	105.04930		1.74	0.00	15,975,187.84	152	143,547.00
R186	On 08/05/2025		Bond Future	0.00	8.36800	107.25178	8.40241	107.19989		1.63	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.43609	104.06654	8.47771	104.01313		1.49	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,316.89000	1.31689	1,273.72000	1.27372	1,316.890	1.96	0.72	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	105.62000	0.10562	108.85000	0.10885	105.620	2.11	(0.11)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.57053	106.08473	8.62263	106.02981		1.24	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	268.52281	268.52281	269.14381	269.14381		0.00	0.00	0.00	0	1,278.00
R202	On 06/02/2025		Bond Future	0.00	268.89090	268.89090	269.52359	269.52359		0.00	0.00	0.00	0	1,980.00
R202	On 08/05/2025		Bond Future	0.00	274.46133	274.46133	275.10654	275.10654		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.68528	274.68528	275.34180	275.34180		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.08382	280.08382	280.75196	280.75196		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	9.27385	97.06216	9.25932	97.11935		5.94	0.00	0.00	0	132,776.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,596.94000	3.59694	3,653.92000	3.65392	3,596.940	8.59	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,448.65000	5.44865	5,505.84000	5.50584	5,448.650	8.59	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		8.59	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.33176	95.03682	9.31643	95.09478		5.86	0.00	0.00	0	148,065.00
R2030	On 06/02/2025		Bond Future	8.68 Call	304.76000	0.30476	318.97000	0.31897	304.760	5.76	0.20	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	885.35000	0.88535	916.08000	0.91608	885.350	5.84	0.43	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	638.00000	0.63800	625.04000	0.62504	638.000	6.10	(0.32)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.40305	96.98235	9.38677	97.04133		5.57	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	543.22000	0.54322	556.69000	0.55669	543.220	5.38	0.25	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,149.17000	1.14917	1,174.96000	1.17496	1,149.170	5.44	0.42	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	776.02000	0.77602	760.09000	0.76009	776.020	5.85	(0.29)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,742.70000	3.74270	3,790.40000	3.79040	3,742.700	6.08	0.79	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,852.62000	4.85262	4,904.32000	4.90432	4,852.620	6.35	0.86	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	63.05000	0.06305	61.56000	0.06156	63.050	6.93	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	27.73000	0.02773	27.03000	0.02703	27.730	6.93	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.50058	94.89404	9.48331	94.95372		5.55	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,090.20000	4.09020	4,132.86000	4.13286	4,090.200	6.20	0.75	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	139.55000	0.13955	135.54000	0.13554	139.550	6.90	(0.06)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.61079	96.73389	9.59244	96.79427		5.23	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	
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	9.90552	92.43028	0.00000	9.86614	92.62220			7.84		0.00	123,117,132.96	1,332	54,661.00
R2032	On 07/11/2024	Bond Future	10.60 Put	1.81000	0.00181	0.00000	1.14000	0.00114	1.810	10.08			0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	5,630.07000	5.63007	0.00000	5,821.99000	5.82199	5,630.070	11.19			1.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	7,836.47000	7.83647	0.00000	8,028.39000	8.02839	7,836.470	12.24			1.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	7,966.52000	7.96652	0.00000	8,158.44000	8.15844	7,966.520	12.30			1.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.53			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		12.53			0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	9.98374	94.32013	0.00000	9.94253	94.51557		7.54			0.00	92,622,367.66	982	104,368.00
R2032	On 06/02/2025	Bond Future	9.42 Call	460.78000	0.46078	0.00000	512.91000	0.51291	460.780	7.22			0.23	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,314.78000	1.31478	0.00000	1,417.10000	1.41710	1,314.780	7.48			0.47	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	515.05000	0.51505	0.00000	478.93000	0.47893	515.050	8.10			(0.22)	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	10.06621	92.08642	0.00000	10.02298	92.28570		7.65			0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	807.91000	0.80791	0.00000	859.84000	0.85984	807.910	7.31			0.28	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,694.03000	1.69403	0.00000	1,781.48000	1.78148	1,694.030	7.59			0.46	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	744.73000	0.74473	0.00000	698.03000	0.69803	744.730	8.51			(0.22)	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.16710	93.91075	0.00000	10.12175	94.11356		7.53			0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00	10.28650	91.57068	0.00000	10.23884	91.77699		8.21			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	0.00	
R2033	On 07/11/2024	Bond Future	0.00	10.20627	100.01537	0.00000	10.16702	100.23173		8.23			0.00	0	0.00	
R2033	On 06/02/2025	Bond Future	0.00	10.29459	102.06025	0.00000	10.25356	102.28070		7.95			0.00	0	0.00	
R2033	On 08/05/2025	Bond Future	0.00	10.38760	99.10039	0.00000	10.34465	99.32510		8.24			0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00	10.49823	101.06332	0.00000	10.45326	101.29205		8.10			0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00	10.62679	97.97848	0.00000	10.57963	98.21122		9.09			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	0.00	
R2035	On 07/11/2024	Bond Future	0.00	10.55668	91.35441	0.00000	10.43722	92.04439		9.46			0.00	0	79,660.00	
R2035	On 07/11/2024	Bond Future	11.10 Put	22.28000	0.02228	0.00000	1.39000	0.00139	22.280	13.42			(0.03)	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	8,800.64000	8.80064	0.00000	9,490.62000	9.49062	8,800.640	13.42			1.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.42			0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	10.64969	93.22222	0.00000	10.52530	93.92596		9.18			0.00	17,712,221.80	190	90,084.00
R2035	On 06/02/2025	Bond Future	10.10 Call	568.43000	0.56843	0.00000	767.49000	0.76749	568.430	8.70			0.24	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	840.47000	0.84047	0.00000	1,096.52000	1.09652	840.470	8.88			0.31	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	1,004.21000	1.00421	0.00000	1,289.72000	1.28972	1,004.210	8.98			0.35	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,806.14000	1.80614	0.00000	1,499.67000	1.49967	1,806.140	9.38			(0.49)	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	653.56000	0.65356	0.00000	522.66000	0.52266	653.560	10.24			(0.22)	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.74043	90.61919	0.00000	10.61096	91.33717		9.60			0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	1,752.85000	1.75285	0.00000	1,997.41000	1.99741	1,752.850	9.54			0.41	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	2,082.34000	2.08234	0.00000	1,728.76000	1.72876	2,082.340	10.12			(0.42)	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	5,078.55000	5.07855	0.00000	5,554.36000	5.55436	5,078.550	10.73			0.73	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	948.39000	0.94839	0.00000	751.21000	0.75121	948.390	11.01			(0.22)	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	295.64000	0.29564	0.00000	238.48000	0.23848	295.640	11.94			(0.08)	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	104.53000	0.10453	0.00000	83.51000	0.08351	104.530	11.94			(0.03)	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.84736	92.41481	0.00000	10.71244	93.14664		9.44			0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00	10.97221	89.70027	0.00000	10.83149	90.44591		10.48			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	0.00	
R2037	On 07/11/2024	Bond Future	0.00	10.93168	86.19022	0.00000	10.83733	86.74756		10.37			0.00	260,983,986.16	3,028	77,196.00
R2037	On 06/02/2025	Bond Future	0.00	11.02433	83.69197	0.00000	10.92642	84.26036		10.61			0.00	173,995,605.63	2,079	172,517.00
R2037	On 08/05/2025	Bond Future	0.00	11.12520	85.40513	0.00000	11.02353	85.98498		10.63			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	8,158.38000		8.15838	0.00000	8,660.64000	8.66064	8,158.380	12.65	0.86	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,390.21000		11.39021	0.00000	11,935.47000	11.93547	11,390.210	13.23	0.94	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,603.44000		11.60344	0.00000	12,150.89000	12.15089	11,603.440	13.23	0.94	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.24230		82.83631	0.00000	11.13659	83.42729		11.07	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,136.21000		1.13621	0.00000	1,321.75000	1.32175	1,136.210	10.29	0.26	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,500.08000		1.50008	0.00000	1,723.11000	1.72311	1,500.080	10.43	0.32	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,675.86000		1.67586	0.00000	1,915.37000	1.91537	1,675.860	10.50	0.35	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,673.72000		3.67372	0.00000	3,395.70000	3.39570	3,673.720	10.88	(0.53)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,772.22000		2.77222	0.00000	2,550.51000	2.55051	2,772.220	11.26	(0.43)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,995.33000		1.99533	0.00000	1,827.72000	1.82772	1,995.330	11.73	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,493.24000		1.49324	0.00000	1,362.79000	1.36279	1,493.240	12.15	(0.26)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.36375		84.44119	0.00000	11.25392	85.04330		12.04	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 07/11/2024	Bond Future	0.00		11.14257		99.41958	0.00000	11.04833	100.06164		10.49	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		11.24709		101.45236	0.00000	11.14918	102.10709		10.21	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.35567		98.03815	0.00000	11.25386	98.70607		10.78	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.47816		99.97971	0.00000	11.37226	100.66046		10.65	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.61478		96.43184	0.00000	11.50451	97.12540		12.09	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		11.21692		86.50421	0.00000	11.09252	87.29825		11.21	0.00	0.00	0	89,386.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,326.87000		5.32687	0.00000	6,120.04000	6.12004	5,326.870	15.67	1.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.00000		0.00000	0.00000	0.00000	0.00000		15.67	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.00000		0.00000	0.00000	0.00000	0.00000		15.67	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.31239		83.76175	0.00000	11.18347	84.57167		11.51	0.00	83,761.75	1	71,456.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,114.82000		1.11482	0.00000	1,446.34000	1.44634	1,114.820	11.12	0.35	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,118.37000		1.11837	0.00000	902.40000	0.90240	1,118.370	12.26	(0.31)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	496.47000		0.49647	0.00000	390.59000	0.39059	496.470	13.10	(0.16)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.41525		85.47632	0.00000	11.28159	86.30262		11.54	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,355.04000		8.35504	0.00000	9,062.02000	9.06202	8,355.040	13.69	0.84	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,435.87000		11.43587	0.00000	12,201.75000	12.20175	11,435.870	14.39	0.92	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,747.00000		11.74700	0.00000	12,517.84000	12.51784	11,747.000	14.39	0.92	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.53327		82.65812	0.00000	11.39450	83.50046		12.00	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.65467		84.25913	0.00000	11.51072	85.11746		12.26	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		11.31665		82.49764	0.00000	11.20226	83.24777		12.07	0.00	0.00	0	23,431.00
R2044	On 07/11/2024	Bond Future	12.00	Put	7.51000		0.00751	0.00000	0.41000	0.00041	7.510	16.85	(0.01)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	0.53000		0.00053	0.00000	0.02000	0.00002	0.530	16.85	0.00	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	0.02000		0.00002	0.00000	0.00000	0.00000	0.020	16.85	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.40818		79.79853	0.00000	11.28980	80.56370		12.43	0.00	0.00	0	71,008.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,510.03000		4.51003	0.00000	5,118.59000	5.11859	4,510.030	13.79	0.76	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,912.95000		6.91295	0.00000	7,602.46000	7.60246	6,912.950	14.67	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	34.18000		0.03418	0.00000	26.16000	0.02616	34.180	15.96	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.50622		81.43191	0.00000	11.38366	82.21262		12.48	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,289.06000		1.28906	0.00000	1,547.08000	1.54708	1,289.060	11.72	0.31	0.00	0	2,490.00

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
R2044	On 08/05/2025	Bond Future	11.65	Put	2,524.92	0.0000	2,206.36	0.00000	2,206.36	2.20636	2,524.920	12.71	(0.43)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,163.61	0.0000	995.58	0.00000	995.58	0.99558	1,163.610	13.88	(0.23)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.61801	78.65894	0.00000	11.49097	79.45468			12.98	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.73241	80.18234	0.00000	11.60082	80.99321			12.82	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		11.24657	81.27186	0.00000	11.14220	81.98303			12.64	0.00	20,317,965.00	250	215,318.00
R2048	On 06/02/2025	Bond Future	0.00		11.33672	82.93355	0.00000	11.22873	83.65893			12.36	0.00	103,003,469.10	1,242	269,190.00
R2048	On 06/02/2025	Bond Future	10.30	Call	139.97000	0.13997	0.00000	206.00000	0.20600	139.970	10.98	0.07	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,123.05000	1.12305	0.00000	1,405.84000	1.40584	1,123.050	11.93	0.34	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,240.28000	1.24028	0.00000	1,037.41000	1.03741	1,240.280	13.16	(0.32)	0.00	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.42390	80.18335	0.00000	11.31225	80.92341			13.09	0.00	0.00	0	14,660.00
R2048	On 07/08/2025	Bond Future	0.00		11.52278	81.77198	0.00000	11.40722	82.52634			12.97	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.63373	78.91393	0.00000	11.51402	79.68267			14.15	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		11.27147	104.34158	0.00000	11.16206	105.30229			12.78	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00		11.36021	106.47495	0.00000	11.24698	107.45486			12.48	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00		11.45124	102.78620	0.00000	11.33400	103.78590			13.24	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.55270	104.82175	0.00000	11.43124	105.84081			13.16	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.66445	100.98921	0.00000	11.53848	102.02765			15.20	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		10.70106	71.82727	0.00000	10.60664	72.31719			10.81	0.00	0.00	0	15,057.00
R209	On 07/11/2024	Bond Future	11.00	Put	120.80000	0.12080	0.00000	21.74000	0.02174	120.800	15.21	(0.15)	(162,644.57)	100	0.00	
R209	On 06/02/2025	Bond Future	0.00		10.78488	73.29583	0.00000	10.68708	73.79551			10.55	0.00	7,329,583.00	100	15,487.00
R209	On 08/05/2025	Bond Future	0.00		10.87161	71.64135	0.00000	10.77024	72.15112			11.03	0.00	0.00	0	5,227.00
R209	On 07/08/2025	Bond Future	0.00		10.97104	73.06068	0.00000	10.86594	73.58025			10.94	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.08291	71.32517	0.00000	10.97384	71.85451			12.40	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		241.04928	241.04928	0.00000	241.26044	241.26044			0.00	0.00	0.00	0	872.00
R210	On 06/02/2025	Bond Future	0.00		246.03768	246.03768	0.00000	246.25227	246.25227			0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00		247.75299	247.75299	0.00000	247.97124	247.97124			0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		252.72303	252.72303	0.00000	252.94457	252.94457			0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.24498	254.24498	0.00000	254.46935	254.46935			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		9.65530	89.07600	0.00000	9.61588	89.24480			7.16	0.00	0.00	0	73,835.00
R213	On 06/02/2025	Bond Future	0.00		9.73128	90.89724	0.00000	9.68983	91.06915			6.83	0.00	0.00	0	71,336.00
R213	On 08/05/2025	Bond Future	0.00		9.80534	89.19986	0.00000	9.76171	89.37509			6.78	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.90032	90.96779	0.00000	9.85432	91.14614			6.66	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.02078	89.17847	0.00000	9.97219	89.35984			6.93	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		11.07129	67.13041	0.00000	10.96188	67.73521			12.32	0.00	0.00	0	6,998.00
R214	On 06/02/2025	Bond Future	0.00		11.15771	68.50293	0.00000	11.04465	69.11984			12.05	0.00	0.00	0	18,505.00
R214	On 06/02/2025	Bond Future	11.75	Call	3,793.38000	3.79338	0.00000	4,286.13000	4.28613	3,793.380	13.36	0.76	0.00	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	5,842.61000	5.84261	0.00000	6,401.55000	6.40155	5,842.610	14.21	0.88	0.00	0.00	0	554.00

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 06/02/2025	Bond Future	13.63	Put	17.68000	0.01768	0.00000	13.62000	0.01362	17.680	15.45	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.24136	66.60115	0.00000	11.12460	67.23058		12.70	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00		11.33669	67.92088	0.00000	11.21602	68.56244		12.53	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.44446	65.93735	0.00000	11.31965	66.59115		13.11	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 :										1,742,297,596.33		9,549	2,351,889.00		
Grand Total:										1,742,297,596.33		9,549	2,351,889.00		