

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2025

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
Derivatives																
AL37	On 06/11/2025	Index Future	0.00		1,196.46300		1,196.46300	0.00000	1,196.34400	1,196.34400		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,218.65800		1,218.65800	0.00000	1,218.53700	1,218.53700		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,241.11600		1,241.11600	0.00000	1,240.99200	1,240.99200		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,263.73500		1,263.73500	0.00000	1,263.60500	1,263.60500		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,286.08900		1,286.08900	0.00000	1,285.95300	1,285.95300		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,455.32600		1,455.32600	0.00000	1,454.38500	1,454.38500		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,482.32300		1,482.32300	0.00000	1,481.36500	1,481.36500		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,509.64100		1,509.64100	0.00000	1,508.66300	1,508.66300		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,537.15200		1,537.15200	0.00000	1,536.15300	1,536.15300		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,564.34300		1,564.34300	0.00000	1,563.32200	1,563.32200		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,232.95400		1,232.95400	0.00000	1,231.86300	1,231.86300		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,255.82600		1,255.82600	0.00000	1,254.71500	1,254.71500		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,278.97000		1,278.97000	0.00000	1,277.83600	1,277.83600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,302.27800		1,302.27800	0.00000	1,301.12000	1,301.12000		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,325.31400		1,325.31400	0.00000	1,324.13200	1,324.13200		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	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.29319		86.37508	0.00000	10.28935	86.39344		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.41821		87.99832	0.00000	10.41418	88.01706		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.54906		85.84520	0.00000	10.54488	85.86410		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.69332		87.44410	0.00000	10.68899	87.46310		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.86118		85.19570	0.00000	10.85670	85.21475		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	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	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.20861		80.23890	0.00000	11.20990	80.23082		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.32303		81.74689	0.00000	11.32437	81.73863		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.44579		79.00708	0.00000	11.44721	78.99849		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.57477		80.47726	0.00000	11.57628	80.46830		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.71672		77.63380	0.00000	11.71834	77.62438		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	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	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	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,213.00500		1,213.00500	0.00000	1,211.94300	1,211.94300		0.00		0.00	0	604.00
GOVI	On 05/02/2026	GOVI	0.00		1,235.50700		1,235.50700	0.00000	1,234.42600	1,234.42600		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,258.27600		1,258.27600	0.00000	1,257.17300	1,257.17300		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,281.20700		1,281.20700	0.00000	1,280.08100	1,280.08100		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,303.87000		1,303.87000	0.00000	1,302.72100	1,302.72100		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	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.60828		140.60828	0.00000	140.79716	140.79716		0.00		0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.25073		143.25073	0.00000	143.44318	143.44318		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.45435		144.45435	0.00000	144.65023	144.65023		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.14728		147.14728	0.00000	147.34647	147.34647		0.00		0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.25756		148.25756	0.00000	148.46006	148.46006		0.00		0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00

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				
I2031	On 06/11/2025	Bond Future	0.00		110.67632		110.67632	0.00000	110.67384	110.67384		1.17	0.00	0.00	0 1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.35681		110.35681	0.00000	110.35442	110.35442		1.19	0.00	0.00	0 0.00
I2031	On 07/05/2026	Bond Future	0.00		112.41572		112.41572	0.00000	112.41305	112.41305		0.90	0.00	0.00	0 0.00
I2031	On 06/08/2026	Bond Future	0.00		112.06917		112.06917	0.00000	112.06658	112.06658		0.37	0.00	0.00	0 0.00
I2031	On 05/11/2026	Bond Future	0.00		114.04955		114.04955	0.00000	114.04653	114.04653		0.11	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 06/11/2025	Bond Future	0.00		132.83567		132.83567	0.00000	132.74104	132.74104		0.00	0.00	0.00	0 8,490.00
I2033	On 05/02/2026	Bond Future	0.00		135.33202		135.33202	0.00000	135.23568	135.23568		0.00	0.00	0.00	0 0.00
I2033	On 07/05/2026	Bond Future	0.00		136.28559		136.28559	0.00000	136.18728	136.18728		0.00	0.00	0.00	0 0.00
I2033	On 06/08/2026	Bond Future	0.00		138.82632		138.82632	0.00000	138.72587	138.72587		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		139.68499		139.68499	0.00000	139.58255	139.58255		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 06/11/2025	Bond Future	0.00		142.78540		142.78540	0.00000	142.63338	142.63338		0.00	0.00	0.00	0 2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.29028		143.29028	0.00000	143.13571	143.13571		0.00	0.00	0.00	0 0.00
I2038	On 07/05/2026	Bond Future	0.00		145.96386		145.96386	0.00000	145.80605	145.80605		0.00	0.00	0.00	0 0.00
I2038	On 06/08/2026	Bond Future	0.00		146.46794		146.46794	0.00000	146.30717	146.30717		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		149.05782		149.05782	0.00000	148.89375	148.89375		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 06/11/2025	Bond Future	0.00		120.96411		120.96411	0.00000	121.13733	121.13733		0.00	0.00	0.00	0 19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.23738		123.23738	0.00000	123.41386	123.41386		0.00	0.00	0.00	0 0.00
I2046	On 07/05/2026	Bond Future	0.00		123.22785		123.22785	0.00000	123.40749	123.40749		0.00	0.00	0.00	0 0.00
I2046	On 06/08/2026	Bond Future	0.00		125.52432		125.52432	0.00000	125.70728	125.70728		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		125.39744		125.39744	0.00000	125.58361	125.58361		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 06/11/2025	Bond Future	0.00		122.29963		122.29963	0.00000	121.99499	121.99499		0.00	0.00	0.00	0 17,837.00
I2050	On 05/02/2026	Bond Future	0.00		122.17034		122.17034	0.00000	121.86017	121.86017		0.00	0.00	0.00	0 0.00
I2050	On 07/05/2026	Bond Future	0.00		124.44988		124.44988	0.00000	124.13353	124.13353		0.00	0.00	0.00	0 0.00
I2050	On 06/08/2026	Bond Future	0.00		124.29980		124.29980	0.00000	123.97752	123.97752		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		126.49728		126.49728	0.00000	126.16904	126.16904		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 06/11/2025	Index Future	0.00		392.20600		392.20600	0.00000	392.45300	392.45300		0.00	0.00	0.00	0 754.00
IGOV	On 05/02/2026	Index Future	0.00		399.57600		399.57600	0.00000	399.82800	399.82800		0.00	0.00	0.00	0 0.00
IGOV	On 07/05/2026	Index Future	0.00		407.03400		407.03400	0.00000	407.29000	407.29000		0.00	0.00	0.00	0 0.00
IGOV	On 06/08/2026	Index Future	0.00		414.54300		414.54300	0.00000	414.80300	414.80300		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		421.96600		421.96600	0.00000	422.22900	422.22900		0.00	0.00	0.00	0 0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000		80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0 0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0 0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0 0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0 0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0 0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0 0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0 0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0 0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0 0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0 0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0.00	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	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.56867	107.14945	0.00000	7.53954	107.18066			0.68	0.00	0.00	0.00	0	96,329.00
R186	On 05/02/2026	Bond Future	0.00		7.58740	103.83262	0.00000	7.54933	103.86443			0.69	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.65224	105.74517	0.00000	7.59820	105.77739			0.55	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.79622	102.38516	0.00000	7.70516	102.41773			0.38	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		9.23787	104.16906	0.00000	8.95496	104.20183			0.15	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		276.93570	276.93570	0.00000	276.92634	276.92634			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.77041	276.77041	0.00000	276.76086	276.76086			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.93468	281.93468	0.00000	281.92456	281.92456			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.73008	281.73008	0.00000	281.71959	281.71959			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.71174	286.71174	0.00000	286.70026	286.70026			0.00	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	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	0.00		8.14111	101.72387	0.00000	8.12585	101.77735			4.01	0.00	24,718,900.41		243	138,512.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,099.10000	2.09910	0.00000	2,148.86000	2.14886	2,099.100	3.81	0.88	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,700.13000	3.70013	0.00000	3,753.36000	3.75336	3,700.130	3.72	0.99	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	3.76	0.00	0.00			0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.18419	99.60276	0.00000	8.16779	99.65725			3.99	0.00	0.00	0.00	0	52,861.00
R2030	On 07/05/2026	Bond Future	0.00		8.24602	101.43734	0.00000	8.22839	101.49265			3.76	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.32493	99.29444	0.00000	8.30587	99.35054			3.66	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.42284	101.02490	0.00000	8.40225	101.08163			3.42	0.00	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	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.84578	98.07659	0.00000	8.84661	98.07268			6.15	0.00	17,359,556.43		177	155,030.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,767.45000	2.76745	0.00000	2,768.33000	2.76833	2,767.450	5.90	0.85	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,838.22000	4.83822	0.00000	4,835.42000	4.83542	4,838.220	5.84	0.98	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.05000	0.00005	0.00000	0.06000	0.00006	0.050	5.90	0.00	0.00			0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.91714	99.89600	0.00000	8.91801	99.89203			5.95	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.99658	97.57621	0.00000	8.99754	97.57199			5.94	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.08779	99.37119	0.00000	9.08885	99.36670			5.67	0.00	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.20033	96.94614	0.00000	9.20155	96.94118			5.65	0.00	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	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		9.01823	106.34546	0.00000	9.01910	106.34068			6.22	0.00	0.00	0.00	0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.09289	108.31826	0.00000	9.09380	108.31342			6.05	0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.17523	105.26999	0.00000	9.17621	105.26494			5.87	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.26811	107.20629	0.00000	9.26921	107.20080			5.66	0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.38014	104.03511	0.00000	9.38137	104.02919			5.28	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	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		9.66538	96.96157	0.00000	9.66125	96.98575			7.52	0.00	57,401,249.44		592	119,353.00

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
R2035	On 06/11/2025	Bond Future	9.77	Call	1,562.29	0000	1.56229	0.00000	1,585.05	0000	1.58505	1,562.290	7.30	0.58	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,064.01	0000	2.06401	0.00000	2,088.40	0000	2.08840	2,064.010	7.30	0.68	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,769.76	0000	2.76976	0.00000	2,795.21	0000	2.79521	2,769.760	7.31	0.79	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	303.61	0000	0.30361	0.00000	305.08	0000	0.30508	303.610	7.33	(0.18)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	178.93	0000	0.17893	0.00000	180.47	0000	0.18047	178.930	7.36	(0.12)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,348.89	0000	4.34889	0.00000	4,374.46	0000	4.37446	4,348.890	7.39	0.92	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,500.97	0000	4.50097	0.00000	4,526.49	0000	4.52649	4,500.970	7.40	0.93	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	82.10	0000	0.08210	0.00000	83.32	0000	0.08332	82.100	7.41	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,220.59	0000	5.22059	0.00000	5,245.81	0000	5.24581	5,220.590	7.43	0.96	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	37.88	0000	0.03788	0.00000	38.70	0000	0.03870	37.880	7.45	(0.03)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,102.38	0000	7.10238	0.00000	7,126.93	0000	7.12693	7,102.380	7.52	0.99	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,154.63	0000	7.15463	0.00000	7,179.17	0000	7.17917	7,154.630	7.52	0.99	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.62	0000	0.00062	0.00000	0.66	0000	0.00066	0.620	7.53	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.55	0000	0.00055	0.00000	0.58	0000	0.00058	0.550	7.53	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.12	0000	0.00012	0.00000	0.13	0000	0.00013	0.120	7.53	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.01	0000	0.00001	0.00000	0.02	0000	0.00002	0.010	7.53	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.01	0000	0.00001	0.00000	0.01	0000	0.00001	0.010	7.53	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.75768		98.76027	0.00000	9.75336		98.78497		7.37	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,255.55	0000	3.25555	0.00000	3,277.94	0000	3.27794	3,255.550	7.24	0.70	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,353.42	0000	4.35342	0.00000	4,377.31	0000	4.37731	4,353.420	7.31	0.80	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	342.70	0000	0.34270	0.00000	342.60	0000	0.34260	342.700	7.36	(0.14)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,635.73	0000	6.63573	0.00000	6,660.70	0000	6.66070	6,635.730	7.43	0.92	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	101.70	0000	0.10170	0.00000	102.03	0000	0.10203	101.700	7.44	(0.05)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1.44	0000	0.00144	0.00000	1.47	0000	0.00147	1.440	7.44	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.85123		96.07619	0.00000	9.84675		96.10120		7.58	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.66	Call	1,889.50	0000	1.88950	0.00000	1,905.21	0000	1.90521	1,889.500	7.46	0.44	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,010.83	0000	2.01083	0.00000	2,027.04	0000	2.02704	2,010.830	7.46	0.46	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,623.27	0000	1.62327	0.00000	1,618.42	0000	1.61842	1,623.270	7.54	(0.38)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,522.38	0000	1.52238	0.00000	1,517.89	0000	1.51789	1,522.380	7.55	(0.36)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.66	Put	819.74	0000	0.81974	0.00000	817.80	0000	0.81780	819.740	7.71	(0.22)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	762.02	0000	0.76202	0.00000	760.28	0000	0.76028	762.020	7.73	(0.21)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.95558		97.84408	0.00000	9.95095		97.86926		7.39	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.07870		95.05014	0.00000	10.07391		95.07551		7.51	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		10.20381		91.12175	0.00000	10.19974		91.14649		9.03	0.00	29,341,203.50	322	183,774.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,465.60	0000	2.46560	0.00000	2,491.71	0000	2.49171	2,465.600	8.90	0.70	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,799.33	0000	4.79933	0.00000	4,825.85	0000	4.82585	4,799.330	8.81	0.92	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.68	0000	0.00068	0.00000	0.73	0000	0.00073	0.680	9.12	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.30094		88.55341	0.00000	10.29670		88.57867		9.40	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,323.45	0000	3.32345	0.00000	3,346.31	0000	3.34631	3,323.450	9.26	0.66	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,297.79	0000	4.29779	0.00000	4,322.14	0000	4.32214	4,297.790	9.25	0.75	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	336.17	0000	0.33617	0.00000	336.53	0000	0.33653	336.170	9.30	(0.12)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,536.60	0000	6.53660	0.00000	6,562.27	0000	6.56227	6,536.600	9.32	0.89	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	114.81	0000	0.11481	0.00000	115.32	0000	0.11532	114.810	9.50	(0.05)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	43.28	0000	0.04328	0.00000	43.63	0000	0.04363	43.280	9.65	(0.02)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	11.45	0000	0.01145	0.00000	11.60	0000	0.01160	11.450	9.65	(0.01)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.40900		90.18430	0.00000	10.40462		90.20986		9.32	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,523.66	0000	4.52366	0.00000	4,546.11	0000	4.54611	4,523.660	9.22	0.69	0.00	0	142.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R2037	On 07/05/2026	Bond Future	12.40	Put	186.61	000	0.18661	0.00000	186.82	000	0.18682	186.610	9.83	(0.06)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.52	893	87.58344	0.00000	10.52	441	87.60923		9.64	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,154.53	000	2.15453	0.00000	2,169.16	000	2.16916	2,154.530	9.98	0.38	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,768.70	000	2.76870	0.00000	2,762.19	000	2.76219	2,768.700	9.59	(0.43)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,526.28	000	1.52628	0.00000	1,523.06	000	1.52306	1,526.280	9.73	(0.28)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.65	383	89.10861	0.00000	10.64	918	89.13455		9.50	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		10.27	872	105.35535	0.00000	10.27	474	105.38371		8.76	0.00	0.00	0	6,667.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,022.18	000	5.02218	0.00000	5,052.65	000	5.05265	5,022.180	8.56	0.90	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.27	000	0.00027	0.00000	0.29	000	0.00029	0.270	8.89	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.38	125	107.30975	0.00000	10.37	710	107.33871		8.75	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.49	048	103.80158	0.00000	10.48	619	103.83088		8.72	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.60	862	105.71053	0.00000	10.60	420	105.74006		8.66	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.74	056	102.07166	0.00000	10.73	601	102.10135		8.72	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.65	866	90.48283	0.00000	10.65	980	90.47532		9.91	0.00	653,919,412.41	7,227	36,593.00
R2040	On 05/02/2026	Bond Future	0.00		10.76	240	87.65215	0.00000	10.76	358	87.64451		10.37	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,386.32	000	1.38632	0.00000	1,390.80	000	1.39080	1,386.320	10.69	0.35	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,449.38	000	2.44938	0.00000	2,460.60	000	2.46060	2,449.380	10.37	(0.49)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,313.89	000	1.31389	0.00000	1,323.03	000	1.32303	1,313.890	10.22	(0.33)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,847.98	000	6.84798	0.00000	6,845.06	000	6.84506	6,847.980	10.26	0.88	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	12.83	000	0.01283	0.00000	13.22	000	0.01322	12.830	10.68	(0.01)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.87	596	89.26634	0.00000	10.87	721	89.25840		10.31	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,598.14	000	2.59814	0.00000	2,600.62	000	2.60062	2,598.140	10.52	0.46	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,838.42	000	3.83842	0.00000	3,839.52	000	3.83952	3,838.420	10.27	0.60	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,063.39	000	1.06339	0.00000	1,069.81	000	1.06981	1,063.390	10.25	(0.23)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	690.67	000	0.69067	0.00000	695.73	000	0.69573	690.670	10.34	(0.16)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	533.83	000	0.53383	0.00000	538.17	000	0.53817	533.830	10.46	(0.13)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	346.97	000	0.34697	0.00000	350.27	000	0.35027	346.970	10.67	(0.09)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.00	084	86.39784	0.00000	11.00	217	86.38956		10.72	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.12	914	87.90188	0.00000	11.13	057	87.89315		10.60	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.93	351	85.32069	0.00000	10.95	006	85.20884		10.81	0.00	0.00	0	129,981.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,836.59	000	2.83659	0.00000	2,767.42	000	2.76742	2,836.590	10.66	0.71	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	149.81	000	0.14981	0.00000	163.64	000	0.16364	149.810	10.58	(0.08)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	56.95	000	0.05695	0.00000	63.42	000	0.06342	56.950	10.57	(0.04)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	25.53	000	0.02553	0.00000	28.87	000	0.02887	25.530	10.66	(0.02)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	20.72	000	0.02072	0.00000	23.52	000	0.02352	20.720	10.68	(0.01)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.03	702	82.51949	0.00000	11.05	415	82.40564		11.35	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	620.38	000	0.62038	0.00000	605.92	000	0.60592	620.380	12.37	0.18	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,078.39	000	2.07839	0.00000	2,034.45	000	2.03445	2,078.390	11.43	0.46	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,798.51	000	1.79851	0.00000	1,851.26	000	1.85126	1,798.510	11.23	(0.40)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,299.28	000	1.29928	0.00000	1,342.34	000	1.34234	1,299.280	11.18	(0.32)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,192.41	000	1.19241	0.00000	1,233.14	000	1.23314	1,192.410	11.17	(0.30)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.14	925	84.03915	0.00000	11.16	703	83.92299		11.29	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.27	193	81.19967	0.00000	11.29	041	81.08121		11.78	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.39	693	82.61301	0.00000	11.41	613	82.49217		11.66	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
											Option						
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.92266	83.67754	0.00000	10.94432	83.52518			11.14		0.00	18,074,348.64	216	219,265.00
R2048	On 05/02/2026	Bond Future	0.00		11.02509	85.22982	0.00000	11.04753	85.07458			11.12		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.12708	82.35990	0.00000	11.15032	82.20168			11.64		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.23737	83.87511	0.00000	11.26149	83.71375			11.54		0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.35915	80.90029	0.00000	11.38418	80.73589			12.02		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 06/11/2025	Bond Future	0.00		10.82928	108.25297	0.00000	10.85093	108.05289			11.35		0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.92563	110.26124	0.00000	10.94805	110.05742			11.47		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.02663	106.43027	0.00000	11.04987	106.22257			11.57		0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.13418	108.38737	0.00000	11.15830	108.17562			11.62		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.25147	104.41683	0.00000	11.27654	104.20093			12.06		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 06/11/2025	Bond Future	0.00		9.93751	77.15438	0.00000	9.93336	77.17663			9.22		0.00	115,808,724.38	1,501	20,084.00
R209	On 05/02/2026	Bond Future	0.00		10.02504	78.58563	0.00000	10.02073	78.60831			9.16		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.11845	76.88181	0.00000	10.11401	76.90473			9.44		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.22024	78.29619	0.00000	10.21566	78.31936			9.29		0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.33521	76.51172	0.00000	10.33050	76.53504			9.49		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 06/11/2025	Bond Future	0.00		252.80481	252.80481	0.00000	252.70761	252.70761			0.00		0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.55576	257.55576	0.00000	257.45679	257.45679			0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.86131	258.86131	0.00000	258.76030	258.76030			0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.68647	263.68647	0.00000	263.58295	263.58295			0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.79383	264.79383	0.00000	264.68824	264.68824			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 06/11/2025	Bond Future	0.00		8.46896	95.20395	0.00000	8.46446	95.22214			4.88		0.00	13,138,145.10	138	94,200.00
R213	On 05/02/2026	Bond Future	0.00		8.53066	96.97005	0.00000	8.52589	96.98856			4.64		0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.59441	95.20459	0.00000	8.58938	95.22331			4.51		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.67073	96.95678	0.00000	8.66543	96.97563			4.20		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.77660	95.09921	0.00000	8.77103	95.11808			4.10		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 06/11/2025	Bond Future	0.00		10.61344	70.48005	0.00000	10.61450	70.47396			10.57		0.00	33,900,904.05	481	36,853.00
R214	On 05/02/2026	Bond Future	0.00		10.70990	71.78749	0.00000	10.71100	71.78127			10.54		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.80626	69.81170	0.00000	10.80742	69.80523			10.97		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.91073	71.09629	0.00000	10.91196	71.08954			10.88		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.02745	69.04016	0.00000	11.02877	69.03304			11.27		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
SIVC038	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

Total for Derivatives :													963,662,444.36		10,897		1,591,395.00
Grand Total:													963,662,444.36		10,897		1,591,395.00