

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	907.78300	907.78300	0.00000	907.78300	907.78300	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	927.70500	927.70500	0.00000	929.99100	929.99100	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	948.21200	948.21200	0.00000	950.66500	950.66500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	969.23000	969.23000	0.00000	971.91400	971.91400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	992.72500	992.72500	0.00000	995.36000	995.36000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,013.64700	1,013.64700	0.00000	1,016.32400	1,016.32400	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,027.92900	1,027.92900	0.00000	1,027.92900	1,027.92900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,051.80800	1,051.80800	0.00000	1,056.00800	1,056.00800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,075.05900	1,075.05900	0.00000	1,079.48400	1,079.48400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,098.88800	1,098.88800	0.00000	1,103.61100	1,103.61100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,125.52500	1,125.52500	0.00000	1,130.23500	1,130.23500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,149.24700	1,149.24700	0.00000	1,154.03900	1,154.03900	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	899.87800	899.87800	0.00000	899.87800	899.87800	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	921.05200	921.05200	0.00000	924.64700	924.64700	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	941.41200	941.41200	0.00000	945.20200	945.20200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	962.27900	962.27900	0.00000	966.32900	966.32900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	985.60500	985.60500	0.00000	989.64000	989.64000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,006.37700	1,006.37700	0.00000	1,010.48300	1,010.48300	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 01/02/2024		Bond Future	0.00	12.88041	73.77111	0.00000	12.80770	74.08438	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.03544	71.62041	0.00000	12.95739	71.94970	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.19696	73.22332	0.00000	13.11217	73.57340	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.38155	71.20932	0.00000	13.29481	71.55885	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.59694	72.71663	0.00000	13.50636	73.07221	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 01/02/2024		Bond Future	0.00	13.27010	69.89661	0.00000	13.20294	70.23080	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.41311	67.19579	0.00000	13.34140	67.54619	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.55853	68.69909	0.00000	13.48128	69.07001	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.72141	66.10985	0.00000	13.64249	66.48117	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.90151	67.50571	0.00000	13.81949	67.88350	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 02/11/2023		GOVI	0.00	886.78300	886.78300	0.00000	886.78300	886.78300	0.00	0.00	0.00	0	0.00
GOVI	On 01/02/2024		GOVI	0.00	907.67700	907.67700	0.00000	911.21300	911.21300	0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024		GOVI	0.00	927.74100	927.74100	0.00000	931.46900	931.46900	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	948.30500	948.30500	0.00000	952.28900	952.28900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	971.29200	971.29200	0.00000	975.26200	975.26200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	991.76300	991.76300	0.00000	995.80200	995.80200	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 01/02/2024		Bond Future	0.00	174.81082	174.81082	0.00000	174.74900	174.74900	0.00	0.00	1,223,675.74	7	11,482.00
I2025	On 02/05/2024		Bond Future	0.00	178.71665	178.71665	0.00000	178.67531	178.67531	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
I2025	On 01/08/2024	Bond Future	0.00	180.87922	180.87922	0.00000	180.87037	180.87037		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	185.30528	185.30528	0.00000	185.27457	185.27457		0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	0.00	126.36571	126.36571	0.00000	126.75945	126.75945		0.00	0.00	0.00	0	7,262.00
I2029	On 02/05/2024	Bond Future	0.00	127.82150	127.82150	0.00000	128.23994	128.23994		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	130.68360	130.68360	0.00000	131.13522	131.13522		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	132.47877	132.47877	0.00000	132.92619	132.92619		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.29523	135.29523	0.00000	135.75014	135.75014		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 01/02/2024	Bond Future	0.00	121.24771	121.24771	0.00000	120.46747	120.46747		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	122.49322	122.49322	0.00000	121.71062	121.71062		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.23607	125.23607	0.00000	124.45850	124.45850		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.79998	126.79998	0.00000	125.98882	125.98882		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	129.49580	129.49580	0.00000	128.66552	128.66552		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 01/02/2024	Bond Future	0.00	130.76851	130.76851	0.00000	130.17780	130.17780		0.00	0.00	0.00	0	3,069.00
I2038	On 02/05/2024	Bond Future	0.00	133.69034	133.69034	0.00000	133.10261	133.10261		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	134.61446	134.61446	0.00000	134.03875	134.03875		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.90808	137.90808	0.00000	137.30194	137.30194		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	138.72269	138.72269	0.00000	138.10208	138.10208		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 01/02/2024	Bond Future	0.00	114.30612	114.30612	0.00000	114.31831	114.31831		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	114.71111	114.71111	0.00000	114.73794	114.73794		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	117.27930	117.27930	0.00000	117.32806	117.32806		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.94452	117.94452	0.00000	117.98100	117.98100		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.44990	120.44990	0.00000	120.48511	120.48511		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 01/02/2024	Bond Future	0.00	113.49039	113.49039	0.00000	113.40480	113.40480		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	116.02618	116.02618	0.00000	115.95265	115.95265		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	116.31843	116.31843	0.00000	116.26530	116.26530		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.16446	119.16446	0.00000	119.09577	119.09577		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.33697	119.33697	0.00000	119.26541	119.26541		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 02/11/2023	Index Future	0.00	327.76900	327.76900	0.00000	327.76900	327.76900		0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00	342.06400	342.06400	0.00000	341.26400	341.26400		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	349.70700	349.70700	0.00000	348.93200	348.93200		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	357.53900	357.53900	0.00000	356.81100	356.81100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	366.29000	366.29000	0.00000	365.50200	365.50200		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	374.08600	374.08600	0.00000	373.27700	373.27700		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

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 15/03/2027	Interest Rate Swap	0.00	79.80000	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	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	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	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	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	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	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
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	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.36000	91.64000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.37000	91.63000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.37000	91.63000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.38000	91.62000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.37000	91.63000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.31000	91.69000	91.70000	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.20000	91.80000	91.82000	0.00000	8.18000	91.82000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.09000	91.91000	91.94000	0.00000	8.06000	91.94000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.90000	92.10000	92.13000	0.00000	7.87000	92.13000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.82000	92.18000	92.20000	0.00000	7.80000	92.20000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.74000	92.26000	92.28000	0.00000	7.72000	92.28000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.73000	92.27000	92.30000	0.00000	7.70000	92.30000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	9.08555	104.83208	105.04946	0.00000	8.99993	105.04946		3.64	0.00	2,411,137.84	23	85,952.00
R186	On 02/05/2024	Bond Future	0.00	9.09610	107.14911	107.38447	0.00000	8.99552	107.38447		3.43	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,012.98000	2.01298	2.14767	0.00000	2,147.67000	2.14767	2,012.980	3.86	0.70	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	274.32000	0.27432	0.21505	0.00000	215.05000	0.21505	274.320	4.24	(0.16)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.10657	104.21394	104.47415	0.00000	8.98484	104.47415		3.34	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.10179	106.73791	106.99117	0.00000	8.96958	106.99117		3.00	0.00	0.00	0	33,045.00
R186	On 06/02/2025	Bond Future	0.00	9.19291	103.66182	103.91840	0.00000	9.04214	103.91840		2.73	0.00	0.00	0	0.00
R186	On 21/12/2026	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
R186/R157	On 21/12/2026	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
R186/R207	On 21/12/2026	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
R186/R208	On 21/12/2026	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
R197	On 07/12/2023	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
R202	On 01/02/2024	Bond Future	0.00	257.00621	257.00621	255.54684	0.00000	255.54684	255.54684		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	262.74852	262.74852	261.28864	0.00000	261.28864	261.28864		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	263.53455	263.53455	262.09058	0.00000	262.09058	262.09058		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	269.98279	269.98279	268.47187	0.00000	268.47187	268.47187		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	270.50003	270.50003	268.95360	0.00000	268.95360	268.95360		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	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
R2030	On 01/02/2024	Bond Future	0.00	10.45601	89.40458	89.68791	0.00000	10.38648	89.68791		8.42	0.00	0.00	0	60,072.00
R2030	On 01/02/2024	Bond Future	9.57 Call	256.78000	0.25678	0.36448	0.00000	364.48000	0.36448	256.780	7.99	0.15	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	520.99000	0.52099	0.67010	0.00000	670.10000	0.67010	520.990	8.06	0.26	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	564.44000	0.56444	0.71860	0.00000	718.60000	0.71860	564.440	8.07	0.27	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	646.68000	0.64668	0.80960	0.00000	809.60000	0.80960	646.680	8.08	0.30	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	741.37000	0.74137	0.91269	0.00000	912.69000	0.91269	741.370	8.12	0.33	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	875.86000	0.87586	1.05754	0.00000	1,057.54000	1.05754	875.860	8.18	0.37	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	1,289.43000	1.28943	1.49482	0.00000	1,494.82000	1.49482	1,289.430	8.34	0.48	0.00	0	500.00

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 01/02/2024	Bond Future	11.00	Put	651.58000	0.65158	0.00000	615.09000	0.61509	651.580	8.90	(0.27)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	404.49000	0.40449	0.00000	379.42000	0.37942	404.490	9.24	(0.18)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	199.49000	0.19949	0.00000	184.99000	0.18499	199.490	9.73	(0.10)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	169.29000	0.16929	0.00000	156.58000	0.15658	169.290	9.84	(0.09)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	166.53000	0.16653	0.00000	153.98000	0.15398	166.530	9.85	(0.08)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	111.90000	0.11190	0.00000	102.69000	0.10269	111.900	10.11	(0.06)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.54002	91.38043	0.00000	10.46375	91.68124		8.14	0.00	0.00	0	19,883.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	722.12000	0.72212	0.00000	700.02000	0.70002	722.120	7.87	0.25	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,354.44000	1.35444	0.00000	1,358.22000	1.35822	1,354.440	7.96	0.39	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,226.53000	2.22653	0.00000	2,271.73000	2.27173	2,226.530	8.22	0.54	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,684.18000	2.68418	0.00000	2,750.90000	2.75090	2,684.180	8.36	0.59	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,446.93000	3.44693	0.00000	3,547.75000	3.54775	3,446.930	8.60	0.67	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	543.81000	0.54381	0.00000	426.50000	0.42650	543.810	9.33	(0.17)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	353.23000	0.35323	0.00000	268.46000	0.26846	353.230	9.72	(0.11)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	126.75000	0.12675	0.00000	87.85000	0.08785	126.750	9.83	(0.05)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.63186	89.39933	0.00000	10.54659	89.72390		7.96	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.72350	91.56416	0.00000	10.63588	91.88508		7.37	0.00	0.00	0	221.00	
R2030	On 06/02/2025	Bond Future	0.00		10.85886	89.47597	0.00000	10.76611	89.80202		7.22	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 01/02/2024	Bond Future	0.00		11.37552	86.56304	0.00000	11.30202	86.90566		10.29	0.00	1,010,450,365.92	11,673	86,359.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	81.95000	0.08195	0.00000	152.24000	0.15224	81.950	9.41	0.05	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	382.59000	0.38259	0.00000	545.15000	0.54515	382.590	9.57	0.18	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	563.42000	0.56342	0.00000	755.80000	0.75580	563.420	9.70	0.24	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	588.91000	0.58891	0.00000	784.97000	0.78497	588.910	9.72	0.25	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	758.54000	0.75854	0.00000	975.17000	0.97517	758.540	9.86	0.30	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,087.64000	1.08764	0.00000	1,332.87000	1.33287	1,087.640	10.09	0.38	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,060.90000	1.06090	0.00000	1,026.77000	1.02677	1,060.900	10.98	(0.34)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.00	Put	754.97000	0.75497	0.00000	733.29000	0.73329	754.970	11.34	(0.26)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	370.81000	0.37081	0.00000	362.11000	0.36211	370.810	12.03	(0.14)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	311.25000	0.31125	0.00000	304.21000	0.30421	311.250	12.20	(0.12)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	264.76000	0.26476	0.00000	259.04000	0.25904	264.760	12.35	(0.11)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.48344	84.31423	0.00000	11.40415	84.67510		10.91	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	674.16000	0.67416	0.00000	734.27000	0.73427	674.160	10.33	0.21	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	907.32000	0.90732	0.00000	984.73000	0.98473	907.320	10.31	0.26	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	983.04000	0.98304	0.00000	1,065.68000	1.06568	983.040	10.34	0.28	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,281.93000	1.28193	0.00000	1,384.08000	1.38408	1,281.930	10.43	0.33	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,676.88000	1.67688	0.00000	1,802.20000	1.80220	1,676.880	10.56	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,217.62000	2.21762	0.00000	2,370.43000	2.37043	2,217.620	10.77	0.48	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	737.08000	0.73708	0.00000	660.80000	0.66080	737.080	12.49	(0.18)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	574.53000	0.57453	0.00000	512.69000	0.51269	574.530	12.82	(0.14)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	493.96000	0.49396	0.00000	439.63000	0.43963	493.960	13.02	(0.13)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.59724	86.18191	0.00000	11.51060	86.56667		10.17	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.72414	84.10040	0.00000	11.63538	84.48377		9.19	0.00	0.00	0	1,284.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	2,872.75000	2.87275	0.00000	3,421.75000	3.42175	2,872.750	9.10	0.50	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,078.19000	1.07819	0.00000	1,254.12000	1.25412	1,078.190	10.69	(0.20)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.88279	85.86322	0.00000	11.78988	86.25305		9.03	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	

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
R2035	On 01/02/2024	Bond Future	0.00	12.06708	84.66951	0.00000	11.99941	85.02134		12.14	0.00	243,509,510.76	2,876	60,171.00
R2035	On 01/02/2024	Bond Future	10.62 Call	76.59000	0.07659	0.00000	131.01000	0.13101	76.590	10.91	0.04	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	305.22000	0.30522	0.00000	438.73000	0.43873	305.220	11.05	0.14	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	297.50000	0.29750	0.00000	322.43000	0.32243	297.500	14.34	(0.10)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	12.18324	82.02882	0.00000	12.11077	82.39871		12.47	0.00	0.00	0	100,132.00
R2035	On 01/08/2024	Bond Future	0.00	12.30361	83.84609	0.00000	12.22502	84.23955		12.05	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.44220	81.35870	0.00000	12.36210	81.75120		11.37	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00	12.60898	83.06436	0.00000	12.52554	83.46362		10.79	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	0.00	12.38403	75.36297	0.00000	12.31656	75.71392		13.81	0.00	256,460,186.91	3,403	136,986.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,283.68000	1.28368	0.00000	1,557.18000	1.55718	1,283.680	13.54	0.39	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	1,012.62000	1.01262	0.00000	1,029.66000	1.02966	1,012.620	14.99	(0.29)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	256.90000	0.25690	0.00000	281.86000	0.28186	256.900	16.68	(0.09)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	12.50744	77.02838	0.00000	12.43544	77.39662		13.46	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.63885	74.47875	0.00000	12.56102	74.86953		13.77	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,240.79000	2.24079	0.00000	2,593.30000	2.59330	2,240.790	13.31	0.40	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	2,496.42000	2.49642	0.00000	2,535.62000	2.53562	2,496.420	14.67	(0.36)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	1,632.07000	1.63207	0.00000	1,685.85000	1.68585	1,632.070	15.56	(0.26)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.77397	76.28177	0.00000	12.69476	76.67222		13.60	0.00	457,690.62	6	9,101.00
R2037	On 06/02/2025	Bond Future	0.00	12.93333	73.62038	0.00000	12.85104	74.01760		13.23	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
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 01/02/2024	Bond Future	0.00	12.56421	75.82160	0.00000	12.49685	76.19330		14.62	0.00	388,964,808.00	5,130	127,762.00
R2040	On 01/02/2024	Bond Future	12.30 Call	1,423.07000	1.42307	0.00000	1,719.18000	1.71918	1,423.070	14.27	0.40	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90 Call	3,212.44000	3.21244	0.00000	3,588.34000	3.58834	3,212.440	15.36	0.64	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90 Put	368.40000	0.36840	0.00000	397.79000	0.39779	368.400	17.18	(0.12)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00	12.68722	77.49711	0.00000	12.61548	77.88661		14.27	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.81789	74.70749	0.00000	12.74054	75.12009		14.64	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.95192	76.51588	0.00000	12.87319	76.92855		13.81	0.00	1,071,222.32	14	8,625.00
R2040	On 06/02/2025	Bond Future	0.00	13.10841	73.60831	0.00000	13.02666	74.02821		13.75	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 01/02/2024	Bond Future	0.00	12.60998	72.18777	0.00000	12.53750	72.59010		15.41	0.00	6,857,838.15	95	103,915.00
R2044	On 01/02/2024	Bond Future	13.00 Put	1,321.92000	1.32192	0.00000	1,261.28000	1.26128	1,321.920	16.38	(0.34)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	958.29000	0.95829	0.00000	920.27000	0.92027	958.290	16.88	(0.26)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.72781	73.78300	0.00000	12.65091	74.20330		15.06	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00	12.85268	71.03624	0.00000	12.77016	71.47967		15.50	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.98033	72.75573	0.00000	12.89618	73.20045		14.66	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.12882	69.89443	0.00000	13.04146	70.34715		14.63	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 01/02/2024	Bond Future	0.00	12.52990	75.28222	0.00000	12.45743	75.69317		15.20	0.00	575,156,160.80	7,640	244,827.00
R2048	On 01/02/2024	Bond Future	11.50 Call	271.42000	0.27142	0.00000	403.88000	0.40388	271.420	13.66	0.12	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30 Call	1,547.39000	1.54739	0.00000	1,870.97000	1.87097	1,547.390	14.83	0.42	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10 Put	1,071.10000	1.07110	0.00000	1,081.85000	1.08185	1,071.100	16.35	(0.28)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37 Put	755.52000	0.75552	0.00000	776.17000	0.77617	755.520	16.88	(0.21)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90 Put	376.02000	0.37602	0.00000	401.23000	0.40123	376.020	17.86	(0.12)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00	12.63810	72.49765	0.00000	12.56130	72.92672		15.76	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40 Call	640.76000	0.64076	0.00000	834.07000	0.83407	640.760	14.41	0.17	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40 Call	2,514.76000	2.51476	0.00000	2,798.58000	2.79858	2,514.760	15.60	0.45	0.00	0	1,500.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2048	On 02/05/2024	Bond Future	13.16	Put	2,099.54000	2.09954	0.00000	2,020.95000	2.02095	2,099.540	16.93	(0.35)	0.00	0	1,500.00
R2048	On 01/08/2024	Bond Future	0.00		12.74921	74.10361	0.00000	12.66699	74.55588		15.29	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.87493	71.44374	0.00000	12.79099	71.89759		15.34	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		13.02147	72.94060	0.00000	12.93427	73.40262		14.40	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 01/02/2024	Bond Future	0.00		12.55205	96.88723	0.00000	12.47955	97.41396		15.42	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.66602	93.16389	0.00000	12.58898	93.71424		16.00	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.78323	95.22725	0.00000	12.70063	95.80741		15.51	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.91205	91.65880	0.00000	12.82758	92.24099		15.57	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		13.05876	93.57701	0.00000	12.97097	94.16953		14.62	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 01/02/2024	Bond Future	0.00		12.13671	65.27239	0.00000	12.06420	65.60411		13.78	0.00	0.00	0	14,543.00
R209	On 02/05/2024	Bond Future	0.00		12.24489	63.56202	0.00000	12.16789	63.90913		14.12	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.35692	64.96998	0.00000	12.27433	65.33679		13.71	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.48030	63.38534	0.00000	12.39614	63.75296		13.81	0.00	570,468.06	9	5,128.00
R209	On 06/02/2025	Bond Future	0.00		12.62424	64.71392	0.00000	12.53703	65.08806		12.78	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 01/02/2024	Bond Future	0.00		230.01671	230.01671	0.00000	229.81103	229.81103		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00		231.89838	231.89838	0.00000	231.71689	231.71689		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		237.09053	237.09053	0.00000	236.94818	236.94818		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		239.55070	239.55070	0.00000	239.37709	239.37709		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00		244.64156	244.64156	0.00000	244.46061	244.46061		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 01/02/2024	Bond Future	0.00		11.05377	83.54765	0.00000	10.97993	83.85836		9.58	0.00	0.00	0	29,778.00
R213	On 02/05/2024	Bond Future	0.00		11.14971	81.83546	0.00000	11.06979	82.16325		9.85	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00		11.24988	83.64861	0.00000	11.16210	83.99903		9.28	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00		11.36879	82.11136	0.00000	11.27873	82.45993		8.62	0.00	0.00	0	0.00
R213	On 06/02/2025	Bond Future	0.00		11.52633	83.83482	0.00000	11.43166	84.18929		8.31	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 01/02/2024	Bond Future	0.00		12.39478	61.39790	0.00000	12.32761	61.71290		15.11	0.00	0.00	0	14,140.00
R214	On 02/05/2024	Bond Future	0.00		12.49757	59.45035	0.00000	12.42644	59.77974		15.60	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12	Call	1,702.80000	1.70280	0.00000	1,971.18000	1.97118	1,702.800	15.01	0.41	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14	Call	1,743.24000	1.74324	0.00000	2,014.00000	2.01400	1,743.240	15.04	0.41	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	1,866.34000	1.86634	0.00000	1,870.05000	1.87005	1,866.340	16.24	(0.38)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	1,076.41000	1.07641	0.00000	1,100.21000	1.10021	1,076.410	17.40	(0.24)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00		12.60288	60.76737	0.00000	12.52676	61.11528		15.15	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.72221	58.93010	0.00000	12.64480	59.27882		15.13	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.86180	60.16551	0.00000	12.78165	60.52044		14.23	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 :											2,487,133,065.12	30,876	1,500,999.00		

Grand Total:

2,487,133,065.12

30,876 1,500,999.00