

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2023

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 01/02/2024		Index Future	0.00	936.78700	936.78700	0.00000	937.17100	937.17100	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	957.47900	957.47900	0.00000	957.89500	957.89500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	978.52900	978.52900	0.00000	979.13800	979.13800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,002.07200	1,002.07200	0.00000	1,002.88200	1,002.88200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,023.22400	1,023.22400	0.00000	1,024.04700	1,024.04700	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,073.01500	1,073.01500	0.00000	1,071.09600	1,071.09600	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,096.71600	1,096.71600	0.00000	1,094.78100	1,094.78100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,120.82800	1,120.82800	0.00000	1,119.06100	1,119.06100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,147.79300	1,147.79300	0.00000	1,146.19800	1,146.19800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,172.02200	1,172.02200	0.00000	1,170.38700	1,170.38700	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	937.19600	937.19600	0.00000	936.60400	936.60400	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	957.89700	957.89700	0.00000	957.31600	957.31600	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	978.95700	978.95700	0.00000	978.54700	978.54700	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,002.50900	1,002.50900	0.00000	1,002.27600	1,002.27600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,023.67100	1,023.67100	0.00000	1,023.42800	1,023.42800	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	12.53910	75.25796	0.00000	12.55373	75.19337	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.67939	73.13948	0.00000	12.69427	73.07512	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.82815	74.76320	0.00000	12.84035	74.71154	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.99773	72.77376	0.00000	13.00716	72.73477	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.19387	74.31761	0.00000	13.20398	74.27686	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	12.98763	71.32086	0.00000	12.99218	71.29753	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.11931	68.65081	0.00000	13.12370	68.62869	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.25544	70.17422	0.00000	13.25730	70.16500	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.40729	67.60851	0.00000	13.40649	67.61240	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.57327	69.03955	0.00000	13.57267	69.04241	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 01/02/2024		GOVI	0.00	923.65500	923.65500	0.00000	923.04300	923.04300	0.00	0.00	0.00	0	714.00
GOVI	On 02/05/2024		GOVI	0.00	944.05700	944.05700	0.00000	943.45500	943.45500	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	964.81300	964.81300	0.00000	964.37800	964.37800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	988.02500	988.02500	0.00000	987.76400	987.76400	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,008.88100	1,008.88100	0.00000	1,008.61000	1,008.61000	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	175.14071	175.14071	0.00000	175.09038	175.09038	0.00	0.00	0.00	0	11,560.00
I2025	On 02/05/2024		Bond Future	0.00	179.05127	179.05127	0.00000	179.00405	179.00405	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.18726	181.18726	0.00000	181.17407	181.17407	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.58805	185.58805	0.00000	185.60923	185.60923	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	127.71607	127.71607	0.00000	127.35757	127.35757	0.00	0.00	9,834,137.39	77	7,373.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/05/2024	Bond Future	0.00	129.19957	129.19957	0.00000	128.83650	128.83650		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.06933	132.06933	0.00000	131.72290	131.72290		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.87254	133.87254	0.00000	133.54351	133.54351		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.72350	136.72350	0.00000	136.38656	136.38656		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	122.66475	122.66475	0.00000	122.08308	122.08308		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	123.93980	123.93980	0.00000	123.34816	123.34816		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	126.69287	126.69287	0.00000	126.11179	126.11179		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.26772	128.26772	0.00000	127.69711	127.69711		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.99944	130.99944	0.00000	130.41580	130.41580		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	131.79905	131.79905	0.00000	131.43958	131.43958		0.00	0.00	4,481,167.70	34	3,583.00
I2038	On 02/05/2024	Bond Future	0.00	134.74182	134.74182	0.00000	134.37759	134.37759		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	135.66334	135.66334	0.00000	135.31743	135.31743		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.95797	138.95797	0.00000	138.62973	138.62973		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.79401	139.79401	0.00000	139.45922	139.45922		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	116.23494	116.23494	0.00000	115.00355	115.00355		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	116.68053	116.68053	0.00000	115.42473	115.42473		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	119.27186	119.27186	0.00000	118.01045	118.01045		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.96127	119.96127	0.00000	118.69272	118.69272		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.51382	122.51382	0.00000	121.21728	121.21728		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	116.55117	116.55117	0.00000	115.36127	115.36127		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	119.15357	119.15357	0.00000	117.94002	117.94002		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	119.49284	119.49284	0.00000	118.27548	118.27548		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	122.39463	122.39463	0.00000	121.17053	121.17053		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	122.63464	122.63464	0.00000	121.38492	121.38492		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 01/02/2024	Index Future	0.00	346.96200	346.96200	0.00000	344.74500	344.74500		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	354.70900	354.70900	0.00000	352.45100	352.45100		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	362.58900	362.58900	0.00000	360.34800	360.34800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	371.39800	371.39800	0.00000	369.17200	369.17200		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	379.31600	379.31600	0.00000	377.04000	377.04000		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	Contracts Traded	Open Interest
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	8.35800	91.64200	91.64200	0.00000	8.35800	8.35800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.32000	91.68000	91.68000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.30000	91.70000	91.70000	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.25000	91.75000	91.75000	0.00000	8.26000	91.74000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.23000	91.77000	91.77000	0.00000	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.15000	91.85000	91.85000	0.00000	8.16000	91.84000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.37000	91.63000	91.63000	0.00000	8.14000	91.86000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.00000	92.00000	92.00000	0.00000	8.00000	92.00000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.83000	92.17000	92.17000	0.00000	7.84000	92.16000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.53000	92.47000	92.47000	0.00000	7.57000	92.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.42000	92.58000	92.58000	0.00000	7.47000	92.53000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.34000	92.66000	92.66000	0.00000	7.40000	92.60000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.32000	92.68000	92.68000	0.00000	7.37000	92.63000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.85130	105.42819	105.42819	0.00000	8.82348	105.49927		3.67	0.00	44,490,696.18	422	85,256.00
R186	On 02/05/2024	Bond Future	0.00	8.83698	107.75684	107.75684	0.00000	8.80507	107.83199		3.48	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,485.72000	2.48572	2.48572	0.00000	2,504.80000	2.50480	2,485.720	4.05	0.77	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	200.99000	0.20099	0.20099	0.00000	169.33000	0.16933	200.990	4.41	(0.12)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.82546	104.81611	104.81611	0.00000	8.78028	104.91331		3.39	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.79046	107.33559	107.33559	0.00000	8.72837	107.45533		3.05	0.00	0.00	0	45,292.00
R186	On 06/02/2025	Bond Future	0.00	8.83236	104.27681	104.27681	0.00000	8.76183	104.39769		2.77	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	260.36481	260.36481	260.36481	0.00000	258.36537	258.36537		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	266.17832	266.17832	266.17832	0.00000	264.14067	264.14067		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	266.99030	266.99030	266.99030	0.00000	264.95890	264.95890		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	273.47467	273.47467	273.47467	0.00000	271.44479	271.44479		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	274.06466	274.06466	274.06466	0.00000	271.99247	271.99247		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	10.11319	90.81252	90.81252	0.00000	10.11055	90.82347		8.42	0.00	58,937,325.48	649	65,747.00
R2030	On 01/02/2024	Bond Future	9.57 Call	498.49000	0.49849	0.49849	0.00000	503.60000	0.50360	498.490	8.03	0.25	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	965.32000	0.96532	0.96532	0.00000	937.17000	0.93717	965.320	8.31	0.40	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	1,038.08000	1.03808	1.03808	0.00000	1,004.76000	1.00476	1,038.080	8.35	0.42	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	1,172.64000	1.17264	1.17264	0.00000	1,130.48000	1.13048	1,172.640	8.42	0.45	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	1,318.31000	1.31831	1.31831	0.00000	1,270.32000	1.27032	1,318.310	8.50	0.49	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	1,518.99000	1.51899	1.51899	0.00000	1,463.91000	1.46391	1,518.990	8.60	0.53	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	2,095.56000	2.09556	2.09556	0.00000	2,029.01000	2.02901	2,095.560	8.86	0.63	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00 Put	375.35000	0.37535	0.37535	0.00000	309.69000	0.30969	375.350	9.58	(0.17)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31 Put	226.81000	0.22681	0.22681	0.00000	177.50000	0.17750	226.810	9.95	(0.11)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75 Put	108.96000	0.10896	0.10896	0.00000	78.64000	0.07864	108.960	10.47	(0.06)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85 Put	92.09000	0.09209	0.09209	0.00000	65.20000	0.06520	92.090	10.58	(0.05)	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	11.86	Put	90.56000	0.09056	0.00000	63.98000	0.06398	90.560	10.60	(0.05)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	56.82000	0.05682	0.00000	40.73000	0.04073	56.820	10.76	(0.03)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.17831	92.81830	0.00000	10.17503	92.83147		8.23	0.00	0.00	0	19,773.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,144.44000	1.14444	0.00000	1,123.85000	1.12385	1,144.440	8.01	0.35	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,013.59000	2.01359	0.00000	1,971.36000	1.97136	2,013.590	8.18	0.51	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,097.21000	3.09721	0.00000	3,048.43000	3.04843	3,097.210	8.49	0.64	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,635.95000	3.63595	0.00000	3,588.14000	3.58814	3,635.950	8.65	0.69	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,502.04000	4.50204	0.00000	4,460.80000	4.46080	4,502.040	8.89	0.76	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	353.04000	0.35304	0.00000	321.03000	0.32103	353.040	9.61	(0.12)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	213.80000	0.21380	0.00000	201.55000	0.20155	213.800	9.88	(0.07)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	66.08000	0.06608	0.00000	64.91000	0.06491	66.080	9.88	(0.03)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.25309	90.85233	0.00000	10.24500	90.88368		8.08	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.32487	93.03582	0.00000	10.31157	93.08543		7.48	0.00	0.00	0	221.00	
R2030	On 06/02/2025	Bond Future	0.00		10.43376	90.98252	0.00000	10.41990	91.03216		7.32	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		11.01178	88.27662	0.00000	11.03085	88.18565		10.27	0.00	0.00	0	85,717.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	162.70000	0.16270	0.00000	182.34000	0.18234	162.700	9.06	0.10	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	758.33000	0.75833	0.00000	723.61000	0.72361	758.330	9.68	0.31	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,069.93000	1.06993	0.00000	1,011.94000	1.01194	1,069.930	9.91	0.39	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,111.27000	1.11127	0.00000	1,051.03000	1.05103	1,111.270	9.94	0.40	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,377.49000	1.37749	0.00000	1,304.59000	1.30459	1,377.490	10.12	0.46	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,862.12000	1.86212	0.00000	1,771.41000	1.77141	1,862.120	10.41	0.54	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	781.61000	0.78161	0.00000	757.61000	0.75761	781.610	11.13	(0.28)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	582.87000	0.58287	0.00000	556.89000	0.55689	582.870	11.44	(0.22)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.00	Put	400.91000	0.40091	0.00000	374.66000	0.37466	400.910	11.83	(0.16)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	184.37000	0.18437	0.00000	165.34000	0.16534	184.370	12.56	(0.08)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	152.73000	0.15273	0.00000	135.42000	0.13542	152.730	12.74	(0.07)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	128.54000	0.12854	0.00000	112.67000	0.11267	128.540	12.90	(0.06)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.10299	86.06440	0.00000	11.12251	85.97345		11.04	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,115.84000	1.11584	0.00000	1,048.94000	1.04894	1,115.840	10.56	0.30	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,448.46000	1.44846	0.00000	1,342.78000	1.34278	1,448.460	10.67	0.36	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,484.23000	1.48423	0.00000	1,376.06000	1.37606	1,484.230	10.69	0.36	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,594.02000	1.59402	0.00000	1,478.83000	1.47883	1,594.020	10.73	0.38	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,019.47000	2.01947	0.00000	1,876.14000	1.87614	2,019.470	10.91	0.44	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,555.01000	2.55501	0.00000	2,383.39000	2.38339	2,555.010	11.13	0.51	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	2,363.59000	2.36359	0.00000	2,273.81000	2.27381	2,363.590	11.25	(0.45)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,239.06000	3.23906	0.00000	3,051.21000	3.05121	3,239.060	11.40	0.58	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,403.93000	1.40393	0.00000	1,301.23000	1.30123	1,403.930	11.91	(0.30)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	524.37000	0.52437	0.00000	458.48000	0.45848	524.370	13.17	(0.13)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	384.82000	0.38482	0.00000	350.76000	0.35076	384.820	13.28	(0.10)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	310.97000	0.31097	0.00000	298.34000	0.29834	310.970	13.28	(0.08)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.20216	87.95524	0.00000	11.21893	87.87898		10.38	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.31175	85.90103	0.00000	11.32566	85.83948		9.49	0.00	0.00	0	1,345.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,064.07000	4.06407	0.00000	3,793.82000	3.79382	4,064.070	9.82	0.59	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	868.93000	0.86893	0.00000	751.13000	0.75113	868.930	11.33	(0.16)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.44856	87.70553	0.00000	11.46342	87.64162		9.20	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	
R2035	On 01/02/2024	Bond Future	0.00		11.71818	86.50681	0.00000	11.77398	86.20906		12.41	0.00	0.00	0	67,074.00	

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	10.62	Call	186.93000	0.18693	0.00000	148.33000	0.14833	186.930	11.20	0.09	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	658.16000	0.65816	0.00000	533.16000	0.53316	658.160	11.58	0.25	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	149.15000	0.14915	0.00000	143.39000	0.14339	149.150	14.94	(0.06)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.82026	83.90565	0.00000	11.87798	83.60313		12.74	0.00	0.00	0	100,132.00
R2035	On 01/08/2024	Bond Future	0.00		11.92838	85.74926	0.00000	11.98534	85.45633		12.35	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.05266	83.29298	0.00000	12.10908	83.00881		11.78	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00		12.20106	85.04307	0.00000	12.26022	84.75188		11.09	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		12.04107	77.17209	0.00000	12.04006	77.17751		14.08	0.00	176,106,709.38	2,282	139,129.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,129.79000	2.12979	0.00000	2,047.97000	2.04797	2,129.790	14.24	0.53	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	587.73000	0.58773	0.00000	531.01000	0.53101	587.730	15.69	(0.19)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	129.33000	0.12933	0.00000	110.58000	0.11058	129.330	17.33	(0.05)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.15119	78.87649	0.00000	12.14983	78.88367		13.75	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.27075	76.35363	0.00000	12.26640	76.37620		14.08	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,175.85000	3.17585	0.00000	3,039.05000	3.03905	3,175.850	13.91	0.49	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,982.34000	1.98234	0.00000	1,837.12000	1.83712	1,982.340	15.32	(0.30)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,285.25000	1.28525	0.00000	1,168.84000	1.16884	1,285.250	16.21	(0.21)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.39285	78.18815	0.00000	12.38542	78.22602		13.93	0.00	0.00	0	9,101.00
R2037	On 06/02/2025	Bond Future	0.00		12.53540	75.57036	0.00000	12.52786	75.60803		13.60	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		12.28325	77.39113	0.00000	12.28754	77.36678		14.99	0.00	2,863,471.81	37	129,650.00
R2040	On 01/02/2024	Bond Future	12.30	Call	2,170.94000	2.17094	0.00000	2,056.92000	2.05692	2,170.940	15.08	0.52	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	4,316.12000	4.31612	0.00000	4,215.34000	4.21534	4,316.120	16.19	0.74	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	220.72000	0.22072	0.00000	189.61000	0.18961	220.720	17.98	(0.08)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		12.39558	79.10042	0.00000	12.39975	79.07712		14.65	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.51712	76.33206	0.00000	12.51868	76.32349		15.06	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.64114	78.16591	0.00000	12.64003	78.17190		14.29	0.00	0.00	0	8,625.00
R2040	On 06/02/2025	Bond Future	0.00		12.78405	75.29657	0.00000	12.78308	75.30171		14.20	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		12.31912	73.82540	0.00000	12.33379	73.74132		15.83	0.00	152,966,228.80	2,072	103,737.00
R2044	On 01/02/2024	Bond Future	13.00	Put	869.18000	0.86918	0.00000	804.70000	0.80470	869.180	17.30	(0.24)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	612.87000	0.61287	0.00000	558.05000	0.55805	612.870	17.78	(0.18)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.42612	75.45595	0.00000	12.44107	75.37151		15.49	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.54156	72.73264	0.00000	12.55446	72.66096		15.98	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.65892	74.48002	0.00000	12.66978	74.42061		15.20	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.79367	71.65836	0.00000	12.80514	71.59677		15.15	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		12.22859	77.01876	0.00000	12.24332	76.93213		15.66	0.00	1,078,262.64	14	246,634.00
R2048	On 01/02/2024	Bond Future	11.50	Call	559.04000	0.55904	0.00000	474.62000	0.47462	559.040	14.45	0.20	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,417.78000	2.41778	0.00000	2,255.92000	2.25592	2,417.780	15.75	0.54	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	681.75000	0.68175	0.00000	618.66000	0.61866	681.750	17.29	(0.19)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	466.88000	0.46688	0.00000	416.23000	0.41623	466.880	17.80	(0.14)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	220.60000	0.22060	0.00000	189.66000	0.18966	220.600	18.76	(0.07)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		12.32578	74.27160	0.00000	12.34078	74.18462		16.24	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40	Call	1,060.30000	1.06030	0.00000	946.88000	0.94688	1,060.300	15.04	0.25	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40	Call	3,515.24000	3.51524	0.00000	3,296.57000	3.29657	3,515.240	16.50	0.54	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	13.16	Put	1,650.38000	1.65038	0.00000	1,524.69000	1.52469	1,650.380	17.87	(0.28)	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 01/08/2024	Bond Future	0.00	12.42742	75.90347	0.00000	12.44046	75.82896		15.80	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.54220	73.27390	0.00000	12.55328	73.21160		15.94	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.67437	74.81266	0.00000	12.68608	74.74805		14.96	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	12.26645	98.99462	0.00000	12.28115	98.88400		15.91	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.36944	95.31642	0.00000	12.38440	95.20562		16.51	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.47737	97.41018	0.00000	12.49037	97.31544		16.06	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.59543	93.87733	0.00000	12.60643	93.79857		16.21	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.72818	95.84666	0.00000	12.73983	95.76487		15.21	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	11.80065	66.83039	0.00000	11.81510	66.76231		14.07	0.00	1,603,929.36	24	14,519.00
R209	On 02/05/2024	Bond Future	0.00	11.89659	65.15344	0.00000	11.91124	65.08539		14.41	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.99819	66.58488	0.00000	12.01062	66.52798		14.03	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.10950	65.02747	0.00000	12.11965	64.98174		14.18	0.00	0.00	0	5,128.00
R209	On 06/02/2025	Bond Future	0.00	12.23821	66.39348	0.00000	12.24894	66.34597		13.13	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	231.85151	231.85151	0.00000	231.23860	231.23860		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	233.76948	233.76948	0.00000	233.14902	233.14902		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.96163	238.96163	0.00000	238.37225	238.37225		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.41948	241.41948	0.00000	240.86283	240.86283		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.55903	246.55903	0.00000	245.98879	245.98879		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	10.69461	85.07320	0.00000	10.70832	85.01430		9.57	0.00	3,232,781.60	38	29,384.00
R213	On 02/05/2024	Bond Future	0.00	10.77339	83.39360	0.00000	10.78731	83.33530		9.98	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.85839	85.22621	0.00000	10.86906	85.18270		9.45	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.95914	83.71210	0.00000	10.96638	83.68347		8.79	0.00	11,468,557.70	137	15,875.00
R213	On 06/02/2025	Bond Future	0.00	11.09313	85.47277	0.00000	11.10100	85.44265		8.41	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	12.11508	62.72719	0.00000	12.11945	62.70606		15.51	0.00	125,830,743.14	2,006	12,860.00
R214	On 02/05/2024	Bond Future	0.00	12.20829	60.80822	0.00000	12.21254	60.78792		16.02	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,394.97000	2.39497	0.00000	2,261.24000	2.26124	2,394.970	15.81	0.50	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,444.37000	2.44437	0.00000	2,309.86000	2.30986	2,444.370	15.84	0.50	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,481.74000	1.48174	0.00000	1,369.08000	1.36908	1,481.740	17.11	(0.31)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	842.35000	0.84235	0.00000	757.73000	0.75773	842.350	18.26	(0.19)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.30568	62.14432	0.00000	12.30758	62.13535		15.61	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.41585	60.32948	0.00000	12.41534	60.33186		15.66	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.54312	61.59708	0.00000	12.54277	61.59868		14.72	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 :											592,894,011.18	7,792	1,554,980.00	
Grand Total:											592,894,011.18	7,792	1,554,980.00	