

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/11/2024

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives															
AL37	On 07/11/2024	Index Future	0.00		1,041.90200	1,041.90200	0.00000	1,041.90200	1,041.90200		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,071.32800	1,071.32800	0.00000	1,071.25400	1,071.25400		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,093.33100	1,093.33100	0.00000	1,093.25300	1,093.25300		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,115.11300	1,115.11300	0.00000	1,115.02900	1,115.02900		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,136.89600	1,136.89600	0.00000	1,136.80500	1,136.80500		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,157.08100	1,157.08100	0.00000	1,156.98100	1,156.98100		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,250.09200	1,250.09200	0.00000	1,250.09200	1,250.09200		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,286.93300	1,286.93300	0.00000	1,287.92100	1,287.92100		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,313.36400	1,313.36400	0.00000	1,314.36900	1,314.36900		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,339.53000	1,339.53000	0.00000	1,340.55000	1,340.55000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,365.69600	1,365.69600	0.00000	1,366.73000	1,366.73000		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,389.94400	1,389.94400	0.00000	1,390.98700	1,390.98700		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,076.71800	1,076.71800	0.00000	1,076.71800	1,076.71800		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,106.89300	1,106.89300	0.00000	1,108.01900	1,108.01900		0.00	0.00	11,068,930.00	1	98.00
ALBI	On 08/05/2025	Index Future	0.00		1,129.62600	1,129.62600	0.00000	1,130.77300	1,130.77300		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,152.13200	1,152.13200	0.00000	1,153.29700	1,153.29700		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,174.63700	1,174.63700	0.00000	1,175.82000	1,175.82000		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,195.49300	1,195.49300	0.00000	1,196.68900	1,196.68900		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 06/02/2025	Bond Future	0.00		11.08502	83.53513	0.00000	11.06029	83.65222		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.19746	81.46957	0.00000	11.17167	81.58893		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.32664	83.10884	0.00000	11.29977	83.23018		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.47693	80.94887	0.00000	11.44888	81.07224		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.67761	82.39077	0.00000	11.64832	82.51572		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 06/02/2025	Bond Future	0.00		11.59231	79.68091	0.00000	11.56761	79.83036		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.69471	77.06862	0.00000	11.66913	77.22100		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.80662	78.61813	0.00000	11.78016	78.77324		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.93117	75.90098	0.00000	11.90376	76.05879		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.08680	77.24806	0.00000	12.05841	77.40814		0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		1,060.14600	1,060.14600	0.00000	1,060.14600	1,060.14600		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,089.90200	1,089.90200	0.00000	1,090.97500	1,090.97500		0.00	0.00	0.00	0	637.00
GOVI	On 08/05/2025	GOVI	0.00		1,112.28600	1,112.28600	0.00000	1,113.37900	1,113.37900		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,134.44600	1,134.44600	0.00000	1,135.55600	1,135.55600		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,156.60600	1,156.60600	0.00000	1,157.73300	1,157.73300		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,177.14200	1,177.14200	0.00000	1,178.28000	1,178.28000		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 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 06/02/2025	Bond Future	0.00		134.89937	134.89937	0.00000	134.96350	134.96350		0.00	0.00	0.00	0	8,604.00

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 08/05/2025	Bond Future	0.00	136.28246	136.28246	0.00000	136.34763	136.34763		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00	139.02703	139.02703	0.00000	139.09287	139.09287		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	140.32541	140.32541	0.00000	140.39197	140.39197		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00	142.84034	142.84034	0.00000	142.90710	142.90710		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 06/02/2025	Bond Future	0.00	128.39654	128.39654	0.00000	128.40410	128.40410		0.00	0.00	3,338,310.04	26	6,315.00
I2033	On 08/05/2025	Bond Future	0.00	129.54508	129.54508	0.00000	129.55257	129.55257		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.15410	132.15410	0.00000	132.16114	132.16114		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.21560	133.21560	0.00000	133.22222	133.22222		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.60324	135.60324	0.00000	135.60899	135.60899		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 06/02/2025	Bond Future	0.00	137.22082	137.22082	0.00000	137.67872	137.67872		0.00	0.00	3,430,520.50	25	2,650.00
I2038	On 08/05/2025	Bond Future	0.00	140.07113	140.07113	0.00000	140.53826	140.53826		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00	140.75006	140.75006	0.00000	141.22582	141.22582		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	143.52635	143.52635	0.00000	144.01102	144.01102		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	143.92002	143.92002	0.00000	144.41244	144.41244		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 06/02/2025	Bond Future	0.00	120.35157	120.35157	0.00000	119.82005	119.82005		0.00	0.00	3,369,843.96	28	18,347.00
I2046	On 08/05/2025	Bond Future	0.00	120.62162	120.62162	0.00000	120.07878	120.07878		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.05029	123.05029	0.00000	122.49580	122.49580		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	123.20641	123.20641	0.00000	122.64064	122.64064		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	125.41119	125.41119	0.00000	124.83430	124.83430		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 06/02/2025	Bond Future	0.00	119.70869	119.70869	0.00000	119.11028	119.11028		0.00	0.00	3,351,843.32	28	16,272.00
I2050	On 08/05/2025	Bond Future	0.00	122.19541	122.19541	0.00000	121.58429	121.58429		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	122.26922	122.26922	0.00000	121.64492	121.64492		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	124.68085	124.68085	0.00000	124.04392	124.04392		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	124.48703	124.48703	0.00000	123.83766	123.83766		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.67800	362.67800	0.00000	362.67800	362.67800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	372.46300	372.46300	0.00000	371.99100	371.99100		0.00	0.00	0.00	0	874.00
IGOV	On 08/05/2025	Index Future	0.00	380.20200	380.20200	0.00000	379.72000	379.72000		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	387.86400	387.86400	0.00000	387.37100	387.37100		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	395.52700	395.52700	0.00000	395.02200	395.02200		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	402.63400	402.63400	0.00000	402.11800	402.11800		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

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 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
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	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 20/11/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025		Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 06/02/2025		Bond Future	0.00	8.25603	105.27007	0.00000	8.25039	105.27986	1.69	0.00	0.00	0.00	0	194,510.00
R186	On 08/05/2025		Bond Future	0.00	8.24910	107.43136	0.00000	8.24264	107.44113	1.63	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.28712	104.25800	0.00000	8.27976	104.26747	1.49	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,424.40000	1.42440	0.00000	1,432.63000	1.43263	1,424.400	1.91	0.76	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	79.23000	0.07923	0.00000	78.97000	0.07897	79.230	2.14	(0.09)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.37799	106.28809	0.00000	8.36931	106.29727	1.26	0.00	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.76709	102.85438	0.00000	8.75672	102.86292	1.06	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	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	268.19600	268.19600	0.00000	267.60329	267.60329	0.00	0.00	3,218,352.00	0.00	12	1,916.00
R202	On 08/05/2025		Bond Future	0.00	273.76738	273.76738	0.00000	273.16171	273.16171	0.00	0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.00302	274.00302	0.00000	273.38360	273.38360	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	279.40881	279.40881	0.00000	278.77583	278.77583	0.00	0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	279.04566	279.04566	0.00000	278.39975	278.39975	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	0.00
R2030	On 06/02/2025		Bond Future	0.00	9.13607	95.77995	0.00000	9.14190	95.75771	5.82	0.00	0.00	0.00	0	155,903.00
R2030	On 06/02/2025		Bond Future	8.68 Call	379.53000	0.37953	0.00000	379.08000	0.37908	379.530	5.74	0.25	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,115.65000	1.11565	0.00000	1,110.36000	1.11036	1,115.650	5.80	0.53	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	331.29000	0.33129	0.00000	341.05000	0.34105	331.290	6.05	(0.21)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.19317	97.74614	0.00000	9.19943	97.72325	5.54	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	689.97000	0.68997	0.00000	686.67000	0.68667	689.970	5.38	0.31	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,047.49000	1.04749	0.00000	1,042.26000	1.04226	1,047.490	5.43	0.41	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,443.21000	1.44321	0.00000	1,436.04000	1.43604	1,443.210	5.51	0.50	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	2,009.77000	2.00977	0.00000	2,000.20000	2.00020	2,009.770	5.65	0.61	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	538.23000	0.53823	0.00000	547.02000	0.54702	538.230	5.99	(0.23)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,330.29000	4.33029	0.00000	4,314.00000	4.31400	4,330.290	6.21	0.84	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,496.62000	5.49662	0.00000	5,478.31000	5.47831	5,496.620	6.49	0.90	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	28.71000	0.02871	0.00000	29.68000	0.02968	28.710	6.89	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	11.13000	0.01113	0.00000	11.57000	0.01157	11.130	6.89	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.27404	95.68050	0.00000	9.28086	95.65671	5.51	0.00	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,675.40000	4.67540	0.00000	4,659.08000	4.65908	4,675.400	6.31	0.80	0.00	0	1,054.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/08/2025	Bond Future	12.12 Put	80.33000	0.08033	0.00000	82.02000	0.08202	80.330	6.84	(0.04)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.36611	97.54297	0.00000	9.37354	97.51828		5.23	0.00	0.00	0	0.00	
R2030	On 05/02/2026	Bond Future	0.00	9.52937	95.25497	0.00000	9.53760	95.22910		5.13	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 06/02/2025	Bond Future	0.00	9.78632	95.26124	0.00000	9.79234	95.23236		7.55	0.00	0.00	0	110,539.00	
R2032	On 06/02/2025	Bond Future	9.42 Call	593.50000	0.59350	0.00000	591.94000	0.59194	593.500	7.25	0.30	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,705.79000	1.70579	0.00000	1,697.51000	1.69751	1,705.790	7.73	0.58	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	285.10000	0.28510	0.00000	294.78000	0.29478	285.100	8.52	(0.14)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.85785	93.05200	0.00000	9.86421	93.02234		7.62	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	1,011.82000	1.01182	0.00000	1,006.79000	1.00679	1,011.820	7.29	0.34	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	2,061.78000	2.06178	0.00000	2,051.58000	2.05158	2,061.780	7.57	0.53	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	474.42000	0.47442	0.00000	483.16000	0.48316	474.420	8.48	(0.16)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.94651	94.90263	0.00000	9.95328	94.87198		7.43	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00	10.05260	92.58889	0.00000	10.05983	92.55721		7.97	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00	10.21019	94.21792	0.00000	10.21798	94.18499		7.51	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2033	On 06/02/2025	Bond Future	0.00	10.11640	103.02236	0.00000	10.10690	103.07400		7.98	0.00	0.00	0	2,361.00	
R2033	On 08/05/2025	Bond Future	0.00	10.19984	100.08775	0.00000	10.18992	100.14028		8.23	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00	10.29978	102.07802	0.00000	10.28947	102.13112		8.03	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00	10.41678	99.02056	0.00000	10.40604	99.07425		8.54	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00	10.58262	100.76091	0.00000	10.57148	100.81475		8.19	0.00	0.00	0	0.00	
R2033	On 31/03/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 06/02/2025	Bond Future	0.00	10.46098	94.29281	0.00000	10.43602	94.43571		9.32	0.00	2,451,613.06	26	87,023.00	
R2035	On 06/02/2025	Bond Future	10.10 Call	732.67000	0.73267	0.00000	785.66000	0.78566	732.670	8.83	0.30	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	1,075.66000	1.07566	0.00000	1,142.59000	1.14259	1,075.660	9.02	0.39	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	1,278.39000	1.27839	0.00000	1,352.24000	1.35224	1,278.390	9.12	0.44	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,174.88000	1.17488	0.00000	1,130.16000	1.13016	1,174.880	9.52	(0.39)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10 Put	508.47000	0.50847	0.00000	488.13000	0.48813	508.470	10.12	(0.20)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	341.32000	0.34132	0.00000	327.68000	0.32768	341.320	10.39	(0.14)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.54306	91.71684	0.00000	10.51711	91.86251		9.68	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	2,128.54000	2.12854	0.00000	2,205.45000	2.20545	2,128.540	9.61	0.47	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,555.28000	1.55528	0.00000	1,512.05000	1.51205	1,555.280	10.22	(0.35)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	5,815.32000	5.81532	0.00000	5,935.77000	5.93577	5,815.320	10.84	0.78	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	651.27000	0.65127	0.00000	632.07000	0.63207	651.270	11.12	(0.17)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	179.34000	0.17934	0.00000	173.95000	0.17395	179.340	12.06	(0.05)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	56.08000	0.05608	0.00000	54.30000	0.05430	56.080	12.06	(0.02)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.64030	93.54129	0.00000	10.61332	93.68949		9.51	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00	10.75483	90.85568	0.00000	10.72677	91.00629		10.35	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00	10.91200	92.45494	0.00000	10.88278	92.60757		9.83	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 06/02/2025	Bond Future	0.00	10.86210	84.63672	0.00000	10.83723	84.78288		10.75	0.00	6,432,390.72	76	166,168.00	
R2037	On 08/05/2025	Bond Future	0.00	10.95587	86.37401	0.00000	10.93006	86.52308		10.70	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55 Call	8,935.35000	8.93535	0.00000	9,072.62000	9.07262	8,935.350	12.76	0.89	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	12,267.83000	12.26783	0.00000	12,412.56000	12.41256	12,267.830	13.34	0.96	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	12,486.56000	12.48656	0.00000	12,631.63000	12.63163	12,486.560	13.34	0.96	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	11.06495	83.83116	0.00000	11.03818	83.98278		11.11	0.00	0.00	0	15.00	

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					
R2037	On 07/08/2025	Bond Future	10.34	Call	1,376.29000	1.37629	0.00000	1,427.97000	1.42797	1,376.290	10.49	0.30	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,799.66000	1.79966	0.00000	1,861.14000	1.86114	1,799.660	10.65	0.37	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	2,006.60000	2.00660	0.00000	2,072.36000	2.07236	2,006.600	10.73	0.39	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	3,148.92000	3.14892	0.00000	3,082.82000	3.08282	3,148.920	11.19	(0.48)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	2,349.30000	2.34930	0.00000	2,297.44000	2.29744	2,349.300	11.60	(0.39)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,669.30000	1.66930	0.00000	1,630.92000	1.63092	1,669.300	12.09	(0.29)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	1,233.37000	1.23337	0.00000	1,204.33000	1.20433	1,233.370	12.52	(0.23)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		11.17821	85.46194	0.00000	11.15046	85.61612		11.63	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	0.00		11.32935	82.70840	0.00000	11.30055	82.86471		11.70	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2038	On 06/02/2025	Bond Future	0.00		11.08244	102.55711	0.00000	11.05766	102.72497		10.35	0.00	0.00	0	192.00	
R2038	On 08/05/2025	Bond Future	0.00		11.18358	99.17111	0.00000	11.15785	99.34217		10.84	0.00	0.00	0	0.00	
R2038	On 07/08/2025	Bond Future	0.00		11.29787	101.14290	0.00000	11.27117	101.31691		10.70	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00		11.42577	97.62517	0.00000	11.39803	97.80215		11.82	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	3,117.83000	3.11783	0.00000	3,198.52000	3.19852	3,117.830	11.39	0.42	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33	Put	2,451.03000	2.45103	0.00000	2,404.66000	2.40466	2,451.030	12.67	(0.30)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00		11.59112	99.33929	0.00000	11.56230	99.51866		11.30	0.00	0.00	0	0.00	
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 06/02/2025	Bond Future	0.00		11.17563	84.62130	0.00000	11.15083	84.77860		11.71	0.00	89,021,607.60	1,052	68,185.00	
R2040	On 06/02/2025	Bond Future	11.00	Call	1,282.01000	1.28201	0.00000	1,358.81000	1.35881	1,282.010	11.31	0.41	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70	Put	723.25000	0.72325	0.00000	695.41000	0.69541	723.250	12.47	(0.24)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20	Put	274.55000	0.27455	0.00000	264.12000	0.26412	274.550	13.31	(0.11)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00		11.27266	86.35827	0.00000	11.24698	86.51860		11.66	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75	Call	9,034.61000	9.03461	0.00000	9,179.87000	9.17987	9,034.610	13.85	0.87	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	12,207.6000	12.20760	0.00000	12,361.36000	12.36136	12,207.600	14.57	0.94	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	12,527.1300	12.52713	0.00000	12,681.54000	12.68154	12,527.130	14.57	0.94	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		11.38406	83.56435	0.00000	11.35746	83.72747		12.17	0.00	0.00	0	16.00	
R2040	On 06/11/2025	Bond Future	0.00		11.49873	85.18956	0.00000	11.47120	85.35546		12.77	0.00	0.00	0	0.00	
R2040	On 05/02/2026	Bond Future	0.00		11.64838	82.18005	0.00000	11.61985	82.34827		12.91	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 06/02/2025	Bond Future	0.00		11.28262	80.61049	0.00000	11.25782	80.77245		12.63	0.00	14,993,551.14	186	71,797.00	
R2044	On 06/02/2025	Bond Future	10.65	Call	405.91000	0.40591	0.00000	442.66000	0.44266	405.910	11.67	0.18	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15	Call	1,469.79000	1.46979	0.00000	1,553.49000	1.55349	1,469.790	12.46	0.44	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50	Put	1,320.50000	1.32050	0.00000	1,272.36000	1.27236	1,320.500	13.08	(0.38)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00	Call	5,001.72000	5.00172	0.00000	5,143.41000	5.14341	5,001.720	14.00	0.82	250,433.07	27	422.00	
R2044	On 06/02/2025	Bond Future	12.50	Call	7,548.35000	7.54835	0.00000	7,702.92000	7.70292	7,548.350	14.88	0.92	564,109.59	54	422.00	
R2044	On 06/02/2025	Bond Future	13.75	Put	11.27000	0.01127	0.00000	10.97000	0.01097	11.270	16.18	(0.01)	(1,744.86)	27	422.00	
R2044	On 08/05/2025	Bond Future	0.00		11.37549	82.26511	0.00000	11.34984	82.43024		12.59	0.00	0.00	0	8,697.00	
R2044	On 08/05/2025	Bond Future	10.92	Call	1,448.52000	1.44852	0.00000	1,513.02000	1.51302	1,448.520	11.81	0.34	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65	Put	2,058.01000	2.05801	0.00000	2,002.88000	2.00288	2,058.010	12.82	(0.39)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40	Put	886.71000	0.88671	0.00000	861.37000	0.86137	886.710	14.03	(0.19)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00		11.48142	79.51502	0.00000	11.45489	79.68304		13.16	0.00	0.00	0	0.00	
R2044	On 06/11/2025	Bond Future	0.00		11.58986	81.06136	0.00000	11.56243	81.23233		13.85	0.00	0.00	0	0.00	
R2044	On 05/02/2026	Bond Future	0.00		11.73017	78.10419	0.00000	11.70178	78.27756		14.02	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	

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 06/02/2025	Bond Future	0.00	11.22173	83.70634	0.00000	11.19176	83.90987		12.54	0.00	0.00	0	273,993.00
R2048	On 06/02/2025	Bond Future	10.30 Call	137.99000	0.13799	0.00000	157.57000	0.15757	137.990	11.15	0.07	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	1,231.69000	1.23169	0.00000	1,323.25000	1.32325	1,231.690	12.11	0.38	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	841.84000	0.84184	0.00000	800.69000	0.80069	841.840	13.36	(0.26)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.30430	80.97656	0.00000	11.27335	81.18405		13.20	0.00	0.00	0	15,902.00
R2048	On 07/08/2025	Bond Future	0.00	11.39798	82.58719	0.00000	11.36599	82.79849		13.09	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.50344	79.75123	0.00000	11.47036	79.96628		14.05	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.63934	81.15366	0.00000	11.60507	81.37192		13.67	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 06/02/2025	Bond Future	0.00	11.24030	107.51320	0.00000	11.21546	107.73064		12.67	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.32637	103.85157	0.00000	11.30069	104.07316		13.34	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.42233	105.91630	0.00000	11.39578	106.14182		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.52823	102.11300	0.00000	11.50075	102.34247		13.63	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.66285	103.90549	0.00000	11.63438	104.13825		13.45	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 06/02/2025	Bond Future	0.00	10.62452	74.11761	0.00000	10.59959	74.24651		10.70	0.00	0.00	0	13,285.00
R209	On 08/05/2025	Bond Future	0.00	10.70456	72.48401	0.00000	10.67876	72.61534		11.11	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.79663	73.92565	0.00000	10.76993	74.05929		10.98	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.90070	72.21242	0.00000	10.87304	72.34839		11.99	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.03944	73.48328	0.00000	11.01081	73.62105		11.48	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 06/02/2025	Bond Future	0.00	244.80071	244.80071	0.00000	244.81794	244.81794		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.50544	246.50544	0.00000	246.52244	246.52244		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.46932	251.46932	0.00000	251.48549	251.48549		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.98842	252.98842	0.00000	253.00385	253.00385		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.51967	257.51967	0.00000	257.53358	257.53358		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 06/02/2025	Bond Future	0.00	9.52301	91.76525	0.00000	9.51853	91.78404		6.82	0.00	0.00	0	73,327.00
R213	On 08/05/2025	Bond Future	0.00	9.58465	90.09062	0.00000	9.57997	90.10963		6.81	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.66542	91.88317	0.00000	9.66059	91.90211		6.59	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.77029	90.11838	0.00000	9.76527	90.13734		6.80	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.93499	91.70727	0.00000	9.92985	91.72587		6.38	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 06/02/2025	Bond Future	0.00	11.00749	69.32449	0.00000	10.98266	69.46177		12.23	0.00	0.00	0	18,222.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,324.93000	4.32493	0.00000	4,446.22000	4.44622	4,324.930	13.54	0.83	303,630.22	33	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,510.95000	6.51095	0.00000	6,642.62000	6.64262	6,510.950	14.40	0.93	679,748.40	66	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	4.76000	0.00476	0.00000	4.64000	0.00464	4.760	15.65	0.00	(1,133.77)	33	521.00
R214	On 08/05/2025	Bond Future	0.00	11.08552	67.44327	0.00000	11.05990	67.58326		12.80	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.17458	68.78493	0.00000	11.14816	68.92736		12.69	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.27576	66.82338	0.00000	11.24849	66.96829		14.01	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.40759	67.99969	0.00000	11.37942	68.14666		13.44	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

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Total for Derivatives :	142,472,004.98	1,700 1,553,646.00
Grand Total:	142,472,004.98	1,700 1,553,646.00

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