



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/03/2020

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													
5Y STND	On 21/12/2021	Interest Rate Swap	92.90000	92.90000		92.94000	92.94000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	629.42500	629.42500		629.13400	629.13400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	639.47700	639.47700		639.18900	639.18900			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	649.95100	649.95100		649.66100	649.66100			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	660.67100	660.67100		660.37600	660.37600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	681.74400	681.74400		681.23400	681.23400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	692.63200	692.63200		692.12100	692.12100			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	703.97700	703.97700		703.46000	703.46000			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	715.58800	715.58800		715.06300	715.06300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	616.67400	616.67400		617.62300	617.62300			0.00	92,501,100.00	15	208.00
ALBI	On 06/08/2020	Index Future	626.52300	626.52300		627.49500	627.49500			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	636.78500	636.78500		637.77500	637.77500			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	647.28800	647.28800		648.29400	648.29400			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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	13.43794	64.76056		13.41008	64.88324				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	13.69067	65.80653		13.66150	65.93141				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	13.94763	63.08571		13.91711	63.21279				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	14.22486	64.12632		14.19292	64.25543				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	13.62747	64.83948		13.56896	65.11862				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	13.87038	65.88710		13.80901	66.17101				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	14.11958	62.69305		14.05519	62.98161				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	14.37928	63.72716		14.31171	64.02048				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	609.17100	609.17100		610.01200	610.01200				0.00	6,091,710.00	1	1,180.00
GOVI	On 06/08/2020	GOVI	618.90100	618.90100		619.76100	619.76100				0.00	0.00	0	1.00
GOVI	On 05/11/2020	GOVI	629.03800	629.03800		629.91400	629.91400				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	639.41300	639.41300		640.30400	640.30400				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	124.49403	124.49403		125.88103	125.88103				0.00	0.00	0	2,087.00
I2025	On 06/08/2020	Bond Future	125.02937	125.02937		126.43957	126.43957				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	127.08552	127.08552		128.51904	128.51904				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	127.68198	127.68198		129.13953	129.13953				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	81.31528	81.31528		83.25657	83.25657				0.00	0.00	0	2,571.00
I2029	On 06/08/2020	Bond Future	82.64892	82.64892		84.62222	84.62222				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	82.86534	82.86534		84.87125	84.87125				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	84.25115	84.25115		86.29060	86.29060				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	80.30046	80.30046		78.84622	78.84622				0.00	0.00	0	7,142.00
I2033	On 06/08/2020	Bond Future	81.61746	81.61746		80.13964	80.13964				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
I2033	On 05/11/2020	Bond Future			81.73928		81.73928		80.23730	80.23730			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			83.10635		83.10635		81.57913	81.57913			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			86.35106		86.35106		81.96699	81.96699			0.00	0.00	0	11,856.00
I2038	On 06/08/2020	Bond Future			86.07260		86.07260		81.61694	81.61694			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			87.48816		87.48816		82.95940	82.95940			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			87.23135		87.23135		82.62682	82.62682			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			73.84682		73.84682		72.86003	72.86003			0.00	0.00	0	15,286.00
I2046	On 06/08/2020	Bond Future			75.05788		75.05788		74.05526	74.05526			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			74.49670		74.49670		73.47759	73.47759			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			75.74260		75.74260		74.70648	74.70648			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			72.66709		72.66709		72.66063	72.66063			0.00	0.00	0	15,560.00
I2050	On 06/08/2020	Bond Future			71.97933		71.97933		71.97304	71.97304			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			73.16313		73.16313		73.15675	73.15675			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			72.46662		72.46662		72.46025	72.46025			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			216.95400		216.95400		217.10500	217.10500			0.00	0.00	0	983.00
IGOV	On 06/08/2020	Index Future			220.47300		220.47300		220.62900	220.62900			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			224.13600		224.13600		224.29600	224.29600			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			227.88500		227.88500		228.04700	228.04700			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			10.55910		103.80311		10.56672	103.76756		8.24	0.00	73,700,208.10	710	88,471.00
R186	On 07/05/2020	Bond Future	7.90	Put	13,471.34000		13.47134		13,506.89000	13.50689	13,471.340	8.14	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	10,237.29000		10.23729		10,272.92000	10.27292	10,237.290	8.14	1.00	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			10.78372		100.18217		10.79170	100.14641		8.80	0.00	0.00	0	2,180.00
R186	On 05/11/2020	Bond Future			11.01383		101.80654		11.02225	101.77031		8.55	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	44.00000		0.04400		45.39000	0.04539	44.000	8.36	0.02	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	106.39000		0.10639		108.85000	0.10885	106.390	8.36	0.04	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	8,356.94000		8.35694		8,397.97000	8.39797	8,356.940	8.36	0.87	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			11.26658		98.18820		11.27550	98.15143		8.51	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			298.80106		298.80106		298.79416	298.79416			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future			295.91522		295.91522		295.90938	295.90938			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
R197	On 05/11/2020	Bond Future			300.78186		300.78186		300.77624	300.77624			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			297.82191		297.82191		297.81624	297.81624			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			175.50122		175.50122		180.48722	180.48722			0.00	0.00	0	8,070.00
R202	On 06/08/2020	Bond Future			174.24375		174.24375		179.31223	179.31223			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			177.10930		177.10930		182.26127	182.26127			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			175.82734		175.82734		181.06544	181.06544			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.30714		102.63666		7.16207	103.00170		3.52	0.00	0.00	0	59,868.00
R2023	On 06/08/2020	Bond Future			7.38977		104.29440		7.22868	104.66573		3.43	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.48195		102.06084		7.30180	102.43832		3.44	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			7.59857		103.74426		7.39412	104.12797		3.14	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			11.70503		81.03745		11.71251	81.00102		11.93	0.00	4,051,872.50	50	104,646.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.71	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	15,717.72000		15.71772		15,754.15000	15.75415	15,717.720	11.71	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.71	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	15,408.39000		15.40839		15,444.82000	15.44482	15,408.390	11.71	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			11.92398		78.33799		11.93175	78.30125		12.75	0.00	0.00	0	325.00
R2030	On 06/08/2020	Bond Future	8.36	Call	2.59000		0.00259		2.89000	0.00289	2.590	12.56	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	3.93000		0.00393		4.35000	0.00435	3.930	12.56	0.00	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	10.77000		0.01077		11.71000	0.01171	10.770	12.56	0.01	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	17.70000		0.01770		19.07000	0.01907	17.700	12.56	0.01	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	25.74000		0.02574		27.56000	0.02756	25.740	12.56	0.01	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	13,192.58000		13.19258		13,231.97000	13.23197	13,192.580	12.56	0.98	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	89.69000		0.08969		94.02000	0.09402	89.690	12.56	0.04	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	148.58000		0.14858		154.52000	0.15452	148.580	12.56	0.06	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	503.34000		0.50334		514.15000	0.51415	503.340	12.56	0.17	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			12.13523		79.60838		12.14333	79.57111		12.38	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	11.91000		0.01191		12.48000	0.01248	11.910	12.02	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	19.57000		0.01957		20.40000	0.02040	19.570	12.02	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	20.37000		0.02037		21.23000	0.02123	20.370	12.02	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	28.49000		0.02849		29.59000	0.02959	28.490	12.02	0.01	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	41.62000		0.04162		43.07000	0.04307	41.620	12.02	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	51.85000		0.05185		53.54000	0.05354	51.850	12.02	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	52.80000		0.05280		54.51000	0.05451	52.800	12.02	0.02	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	71.31000		0.07131		73.41000	0.07341	71.310	12.02	0.03	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	72.56000		0.07256		74.69000	0.07469	72.560	12.02	0.03	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	100.11000		0.10011		102.73000	0.10273	100.110	12.02	0.04	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	13,064.51000		13.06451		13,105.54000	13.10554	13,064.510	12.02	0.94	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	11,749.82000		11.74982		11,791.66000	11.79166	11,749.820	12.02	0.92	0.00	0	14,160.00

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 05/11/2020	Bond Future	10.06	Put	10,737.94000	10.73794	10,780.41000	10.78041	10,737.940	12.02	0.90	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	9,246.41000	9.24641	9,289.75000	9.28975	9,246.410	12.02	0.86	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	10.47	Put	8,786.70000	8.78670	8,830.26000	8.83026	8,786.700	12.02	0.84	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			12.36577	76.91490	12.37424	76.87708		12.49	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	41.20000	0.04120	42.13000	0.04213	41.200	11.71	0.01	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	41.88000	0.04188	42.82000	0.04282	41.880	11.71	0.01	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	89.84000	0.08984	91.40000	0.09140	89.840	11.71	0.03	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	130.83000	0.13083	132.78000	0.13278	130.830	11.71	0.04	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	11,051.32000	11.05132	11,092.67000	11.09267	11,051.320	11.71	0.87	0.00	0	1,800.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			12.12132	76.87352	12.12362	76.86176		13.39	0.00	0.00	0	81,653.00
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	0.01000	0.00001	0.01000	0.00001	0.010	13.04	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	15,001.11000	15.00111	15,012.88000	15.01288	15,001.110	13.04	1.00	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			12.33335	78.11511	12.33569	78.10346		13.58	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	2.44000	0.00244	2.77000	0.00277	2.440	13.25	0.00	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	10.70000	0.01070	11.81000	0.01181	10.700	13.25	0.01	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	13,623.40000	13.62340	13,638.74000	13.63874	13,623.400	13.25	0.98	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			12.54713	75.22612	12.54955	75.21439		13.94	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	29.03000	0.02903	30.49000	0.03049	29.030	13.46	0.01	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	40.38000	0.04038	42.25000	0.04225	40.380	13.46	0.02	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	73.93000	0.07393	76.85000	0.07685	73.930	13.46	0.03	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	99.17000	0.09917	102.78000	0.10278	99.170	13.46	0.03	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	8,838.76000	8.83876	8,862.28000	8.86228	8,838.760	13.46	0.82	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	8,415.33000	8.41533	8,439.41000	8.43941	8,415.330	13.46	0.81	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			12.77430	76.46695	12.77683	76.45501		13.45	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	45.02000	0.04502	46.47000	0.04647	45.020	12.62	0.01	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	99.32000	0.09932	101.89000	0.10189	99.320	12.62	0.03	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	10,792.64000	10.79264	10,813.02000	10.81302	10,792.640	12.62	0.84	0.00	0	800.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			12.35810	78.33660	12.33994	78.43648		13.52	0.00	0.00	0	132,531.00
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.85	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.85	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.85	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.85	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.85	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000	0.01000	0.00001	0.000	12.85	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	10,867.67000	10.86767	10,768.41000	10.76841	10,867.670	12.85	1.00	0.00	0	3,530.00

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 07/05/2020	Bond Future	10.75	Put	9,674.32000	9.67432		9,576.02000	9.57602	9,674.320	12.85	1.00	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			12.56240	79.60185		12.54341	79.70359		13.70	0.00	0.00	0	410.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.31000	0.00031		0.39000	0.00039	0.310	13.03	0.00	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	0.82000	0.00082		1.02000	0.00102	0.820	13.03	0.00	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	1.14000	0.00114		1.41000	0.00141	1.140	13.03	0.00	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	8.19000	0.00819		9.64000	0.00964	8.190	13.03	0.00	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	12,791.70000	12.79170		12,698.28000	12.69828	12,791.700	13.03	0.97	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			12.77006	76.39846		12.75024	76.50196		14.05	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			12.99495	77.65860		12.97424	77.76380		13.82	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	17,149.83000	17.14983		17,055.89000	17.05589	17,149.830	13.00	0.94	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	11,155.16000	11.15516		11,078.27000	11.07827	11,155.160	13.00	0.84	0.00	0	650.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 07/05/2020	Bond Future			12.46475	74.75472		12.43135	74.93584		14.27	0.00	100,918,872.00	1,350	84,820.00	
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.68	0.00	0.00	0	7,500.00	
R2037	On 07/05/2020	Bond Future	10.00	Call	0.01000	0.00001		0.02000	0.00002	0.010	13.68	0.00	0.00	0	7,500.00	
R2037	On 06/08/2020	Bond Future			12.67125	71.70326		12.63634	71.88756		15.36	0.00	0.00	0	300.00	
R2037	On 05/11/2020	Bond Future			12.86824	72.86611		12.83186	73.05353		14.84	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future			13.08096	69.81108		13.04298	70.00160		15.42	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	96.22000	0.09622		104.74000	0.10474	96.220	14.49	0.03	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	16,356.26000	16.35626		16,185.34000	16.18534	16,356.260	14.49	0.93	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	320.88000	0.32088		343.31000	0.34331	320.880	14.49	0.08	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	13,250.14000	13.25014		13,091.57000	13.09157	13,250.140	14.49	0.88	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	7,846.50000	7.84650		7,725.40000	7.72540	7,846.500	14.49	0.72	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	1,613.03000	1.61303		1,685.34000	1.68534	1,613.030	14.49	0.29	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	2,436.44000	2.43644		2,388.57000	2.38857	2,436.440	15.13	0.35	0.00	0	300.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future			12.48792	77.12043		12.43918	77.40009		14.16	0.00	0.00	0	65,728.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.39	0.00	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.39	0.00	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000		0.01000	0.00001	0.000	13.39	0.00	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.15	Call	0.01000	0.00001		0.02000	0.00002	0.010	13.39	0.00	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	11.10	Call	7.63000	0.00763		13.34000	0.01334	7.630	13.39	0.01	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	11.80	Call	190.58000	0.19058		255.13000	0.25513	190.580	13.39	0.12	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	12.20	Call	668.04000	0.66804		808.85000	0.80885	668.040	13.39	0.32	0.00	0	325.00	
R2040	On 07/05/2020	Bond Future	12.70	Call	2,007.48000	2.00748		2,239.93000	2.23993	2,007.480	13.44	0.65	0.00	0	325.00	
R2040	On 06/08/2020	Bond Future			12.69019	73.85663		12.63924	74.14108		15.27	0.00	0.00	0	600.00	
R2040	On 06/08/2020	Bond Future	9.57	Call	3.09000	0.00309		4.11000	0.00411	3.090	14.45	0.00	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.07	Call	16.01000	0.01601		20.20000	0.02020	16.010	14.45	0.01	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	12,095.25000	12.09525		11,831.37000	11.83137	12,095.250	14.45	0.96	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	11,685.83000	11.68583		11,424.36000	11.42436	11,685.830	14.45	0.95	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	9,041.71000	9.04171		8,802.23000	8.80223	9,041.710	14.45	0.90	0.00	0	517.00	

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
R2040	On 05/11/2020	Bond Future			12.88286		75.05442		12.82975	75.34362		14.72	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	20.44000		0.02044		24.15000	0.02415	20.440	13.96	0.01	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	34.91000		0.03491		40.78000	0.04078	34.910	13.96	0.01	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	62.70000		0.06270		72.33000	0.07233	62.700	13.96	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	99.72000		0.09972		113.86000	0.11386	99.720	13.96	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	8,977.00000		8.97700		8,757.42000	8.75742	8,977.000	13.96	0.82	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	7,920.79000		7.92079		7,714.86000	7.71486	7,920.790	13.96	0.78	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			13.09085		71.78508		13.03537	72.07905		15.49	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	61.49000		0.06149		69.34000	0.06934	61.490	14.57	0.02	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	70.87000		0.07087		79.72000	0.07972	70.870	14.57	0.02	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	161.82000		0.16182		179.43000	0.17943	161.820	14.57	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	209.34000		0.20934		231.07000	0.23107	209.340	14.57	0.05	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	9,943.71000		9.94371		9,727.48000	9.72748	9,943.710	14.57	0.79	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	9,071.06000		9.07106		8,864.81000	8.86481	9,071.060	14.57	0.76	0.00	0	800.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			12.49540		74.13607		12.43639	74.47192		14.68	0.00	0.00	0	82,892.00
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	0.00000		0.00000		0.01000	0.00001	0.000	13.96	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	10,800.93000		10.80093		10,466.54000	10.46654	10,800.930	13.96	1.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	9,310.15000		9.31015		8,978.66000	8.97866	9,310.150	13.96	1.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	8,824.69000		8.82469		8,494.90000	8.49490	8,824.690	13.96	0.99	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			12.69180		70.94932		12.63009	71.29090		15.83	0.00	201,425,119.48	2,839	3,339.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.33000		0.00033		0.48000	0.00048	0.330	15.09	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	1.37000		0.00137		1.93000	0.00193	1.370	15.09	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	4.16000		0.00416		5.64000	0.00564	4.160	15.09	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	12.12000		0.01212		15.86000	0.01586	12.120	15.09	0.01	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	11,180.53000		11.18053		10,869.66000	10.86966	11,180.530	15.09	0.94	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	10,124.12000		10.12412		9,822.77000	9.82277	10,124.120	15.09	0.92	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			12.87867		72.10001		12.81433	72.44722		15.26	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	3.60000		0.00360		4.53000	0.00453	3.600	14.54	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	11.59000		0.01159		14.19000	0.01419	11.590	14.54	0.00	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	13.20000		0.01320		16.11000	0.01611	13.200	14.54	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	33.45000		0.03345		39.95000	0.03995	33.450	14.54	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	58.39000		0.05839		68.80000	0.06880	58.390	14.54	0.02	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	64.94000		0.06494		76.33000	0.07633	64.940	14.54	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	67.74000		0.06774		79.53000	0.07953	67.740	14.54	0.02	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	11,547.33000		11.54733		11,251.73000	11.25173	11,547.330	14.54	0.89	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	10,864.48000		10.86448		10,575.73000	10.57573	10,864.480	14.54	0.87	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	9,622.03000		9.62203		9,347.75000	9.34775	9,622.030	14.54	0.84	0.00	0	568.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 05/11/2020	Bond Future	11.43	Put	9,338.32000		9.33832	9,067.73000	9.06773	9,338.320	14.54	0.83	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			13.08031		68.90708	13.01306	69.26005		15.97	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	76.05000		0.07605	86.98000	0.08698	76.050	15.01	0.02	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	18,046.70000		18.04670	17,719.68000	17.71968	18,046.700	15.01	0.94	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	14,193.70000		14.19370	13,888.69000	13.88869	14,193.700	15.01	0.89	0.00	0	405.00	
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 07/05/2020	Bond Future			12.45009		73.03370	12.40116	73.31467		14.91	0.00	72,668,531.50	995	100,751.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000	0.00000	0.00000	0.000	14.17	0.00	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	15,369.21000		15.36921	15,088.27000	15.08827	15,369.210	14.17	1.00	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	11,470.39000		11.47039	11,190.21000	11.19021	11,470.390	14.17	1.00	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			12.63563		74.21333	12.58448	74.49912		15.07	0.00	0.00	0	530.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	0.23000		0.00023	0.33000	0.00033	0.230	14.35	0.00	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	0.70000		0.00070	0.98000	0.00098	0.700	14.35	0.00	0.00	0	20,640.00	
R2048	On 06/08/2020	Bond Future	10.35	Call	35.48000		0.03548	43.69000	0.04369	35.480	14.35	0.02	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	10.85	Call	132.04000		0.13204	155.84000	0.15584	132.040	14.35	0.05	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	11.10	Call	232.12000		0.23212	268.95000	0.26895	232.120	14.35	0.08	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	11.80	Call	846.84000		0.84684	940.22000	0.94022	846.840	14.35	0.24	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	12.25	Call	1,608.12000		1.60812	1,748.04000	1.74804	1,608.120	14.35	0.38	0.00	0	814.00	
R2048	On 06/08/2020	Bond Future	12.75	Call	2,849.50000		2.84950	3,040.01000	3.04001	2,849.500	14.39	0.56	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			12.82331		70.98585	12.76990	71.27638		15.50	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			13.02595		72.15674	12.97006	72.45204		15.17	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 07/05/2020	Bond Future			4.74707		102.48408	4.78820	102.44831		0.62	0.00	0.00	0	29,633.00	
R208	On 06/08/2020	Bond Future			4.04737		104.13935	4.10444	104.10338		0.41	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			2.39425		102.42765	2.48721	102.39121		0.16	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 07/05/2020	Bond Future			12.34062		58.71187	12.31214	58.84296		16.92	0.00	0.00	0	72,006.00	
R209	On 06/08/2020	Bond Future			12.52687		59.66015	12.49722	59.79356		17.15	0.00	0.00	0	200.00	
R209	On 05/11/2020	Bond Future			12.71308		57.47929	12.68224	57.61498		17.64	0.00	0.00	0	0.00	
R209	On 04/02/2021	Bond Future			12.90905		58.42739	12.87698	58.56527		16.60	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 07/05/2020	Bond Future		158.43368	158.43368		158.42060	158.42060			0.00	0.00	0	1,419.00
R210	On 06/08/2020	Bond Future		161.03207	161.03207		161.01929	161.01929			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		160.95826	160.95826		160.94545	160.94545			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future		163.65013	163.65013		163.63710	163.63710			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future		161.60703	161.60703		162.45968	162.45968			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future		161.96218	161.96218		162.82938	162.82938			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		164.62577	164.62577		165.50744	165.50744			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future		165.04944	165.04944		165.94583	165.94583			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future		11.93769	71.83724		11.94498	71.80288		13.58	0.00	0.00	0	16,774.00
R213	On 06/08/2020	Bond Future		12.14062	72.99751		12.14817	72.96283		13.78	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future		12.34852	70.63641		12.35636	70.60130		14.10	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future		12.57455	71.80153		12.58275	71.76580		13.38	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future		12.39717	57.60538		12.33807	57.88120		17.43	0.00	0.00	0	21,477.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	17.56	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.06000	0.00006	0.16000	0.00016	0.060	17.56	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	9,154.68000	9.15468	8,883.01000	8.88301	9,154.680	17.56	1.00	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		12.57535	58.53575		12.51379	58.81628		17.64	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future		12.75527	56.19343		12.69122	56.47858		18.17	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future		12.94877	57.12030		12.88201	57.41013		17.11	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												551,357,413.58	5,960	1 457 082.00
Grand Total:												551,357,413.58	5,960	1 457 082.00