



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: 23/03/2020

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	93.22000	93.22000		93.39000	93.39000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	611.94900	611.94900		629.64300	629.64300			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	621.62000	621.62000		640.72000	640.72000			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	631.65500	631.65500		651.99900	651.99900			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	642.00400	642.00400		663.47100	663.47100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	652.47100	652.47100		678.71600	678.71600			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	662.78200	662.78200		690.65600	690.65600			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	673.48200	673.48200		702.81400	702.81400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	684.51600	684.51600		715.18100	715.18100			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	587.31900	587.31900		609.08500	609.08500			0.00	23,492,760.00	4	210.00
ALBI	On 06/08/2020	Index Future	596.60000	596.60000		619.80000	619.80000			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	606.23200	606.23200		630.71000	630.71000			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	616.16400	616.16400		641.80800	641.80800			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	14.30844	61.09857	61.09857	13.67734	63.72076				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	14.60450	62.07458	62.07458	13.91606	64.85396				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	14.90754	59.27893	59.27893	14.16493	62.19204				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	15.23312	60.25023	60.25023	14.43541	63.28522				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	14.62429	60.39397	60.39397	14.00180	63.10303				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	14.92022	61.35874	61.35874	14.23969	64.22504				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	15.22749	58.07680	58.07680	14.48959	61.07973				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	15.54669	59.02843	59.02843	14.75205	62.15272				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	580.37300	580.37300	580.37300	601.93600	601.93600				0.00	0.00	0	1,180.00
GOVI	On 06/08/2020	GOVI	589.54400	589.54400	589.54400	612.52500	612.52500				0.00	5,895,440.00	1	1.00
GOVI	On 05/11/2020	GOVI	599.06200	599.06200	599.06200	623.30800	623.30800				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	608.87700	608.87700	608.87700	634.27600	634.27600				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	126.41574	126.41574	126.41574	129.29614	129.29614				0.00	884,910.18	7	2,087.00
I2025	On 06/08/2020	Bond Future	126.96026	126.96026	126.96026	130.12086	130.12086				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	129.01796	129.01796	129.01796	132.41645	132.41645				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	129.63257	129.63257	129.63257	133.24716	133.24716				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	87.64202	87.64202	87.64202	89.49518	89.49518				0.00	0.00	0	3,814.00
I2029	On 06/08/2020	Bond Future	89.06390	89.06390	89.06390	91.10886	91.10886				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	89.36481	89.36481	89.36481	91.57304	91.57304				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	90.84946	90.84946	90.84946	93.20484	93.20484				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	81.57627	81.57627	81.57627	86.65751	86.65751				0.00	0.00	0	7,142.00
I2033	On 06/08/2020	Bond Future	82.89969	82.89969	82.89969	88.22012	88.22012				0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future		83.02310	83.02310		88.55502	88.55502			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future		84.40245	84.40245		90.13303	90.13303			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		89.20066	89.20066		94.15915	94.15915			0.00	7,760,457.42	87	11,856.00
I2038	On 06/08/2020	Bond Future		88.95312	88.95312		94.16199	94.16199			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		90.39492	90.39492		95.82314	95.82314			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future		90.17666	90.17666		95.81034	95.81034			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		75.41274	75.41274		81.16398	81.16398			0.00	50,300,297.58	667	15,090.00
I2046	On 06/08/2020	Bond Future		76.63621	76.63621		82.62748	82.62748			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		76.08296	76.08296		82.28869	82.28869			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future		77.34695	77.34695		83.75481	83.75481			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		76.32510	76.32510		81.76690	81.76690			0.00	21,905,303.70	287	15,787.00
I2050	On 06/08/2020	Bond Future		75.68387	75.68387		81.36007	81.36007			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		76.91054	76.91054		82.79540	82.79540			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future		76.26829	76.26829		82.34939	82.34939			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		222.92700	222.92700		230.52500	230.52500			0.00	57,961,020.00	26	983.00
IGOV	On 06/08/2020	Index Future		226.50500	226.50500		234.63700	234.63700			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future		230.21600	230.21600		238.82300	238.82300			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future		234.04000	234.04000		243.08000	243.08000			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future		11.20076	100.86592		10.54249	103.88066		6.65	0.00	5,043,296.00	50	89,962.00
R186	On 07/05/2020	Bond Future	7.90	Put	16,408.53000	16.40853	13,393.79000	13.39379	16,408.530	6.40	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	13,174.36000	13.17436	10,159.64000	10.15964	13,174.360	6.40	1.00	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future		11.46696	97.17986		10.72962	100.42506		6.68	0.00	0.00	0	2,180.00
R186	On 05/11/2020	Bond Future		11.74303	98.73221		10.92892	102.17283		5.82	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	0.05000	0.00005	1.34000	0.00134	0.050	5.46	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	0.42000	0.00042	7.42000	0.00742	0.420	5.46	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	11,024.00000	11.02400	7,679.04000	7.67904	11,024.000	5.61	0.99	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future		12.04338	95.05270		11.15056	98.66801		6.07	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		299.29873	299.29873		301.58191	301.58191			0.00	0.00	0	2,607.00
R197	On 06/08/2020	Bond Future		296.36833	296.36833		299.22353	299.22353			0.00	0.00	0	0.00

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R197	On 05/11/2020	Bond Future			301.17174		301.17174		304.50231	304.50231			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			298.18591		298.18591		301.93014	301.93014			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			186.37260		186.37260		193.33873	193.33873			0.00	1,677,353.40	9	8,157.00
R202	On 06/08/2020	Bond Future			185.26046		185.26046		192.68389	192.68389			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			188.26309		188.26309		196.08332	196.08332			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			187.14728		187.14728		195.32932	195.32932			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			7.83861		101.31319		7.46198	102.24883		2.38	0.00	230,284,880.87	2,273	59,863.00
R2023	On 06/08/2020	Bond Future			7.98740		102.93167		7.48868	104.06725		2.23	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			8.16194		100.65206		7.53488	101.95027		1.92	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			8.37659		102.30125		7.59917	103.74314		1.80	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			12.41482		77.68013		11.76587	80.74186		10.11	0.00	0.00	0	104,519.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.56	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	19,075.04000		19.07504		16,013.31000	16.01331	19,075.040	9.56	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	9.56	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	18,765.71000		18.76571		15,703.98000	15.70398	18,765.710	9.56	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			12.67033		74.91270		11.95987	78.16848		10.30	0.00	0.00	0	325.00
R2030	On 06/08/2020	Bond Future	8.36	Call	0.00000		0.00000		0.11000	0.00011	0.000	9.74	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	0.01000		0.00001		0.20000	0.00020	0.010	9.74	0.00	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	0.04000		0.00004		0.91000	0.00091	0.040	9.74	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	0.10000		0.00010		1.89000	0.00189	0.100	9.74	0.00	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	0.20000		0.00020		3.28000	0.00328	0.200	9.74	0.00	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	16,574.95000		16.57495		13,325.71000	13.32571	16,574.950	9.74	1.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	1.79000		0.00179		20.11000	0.02011	1.790	9.74	0.00	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	4.41000		0.00441		41.48000	0.04148	4.410	9.74	0.00	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	48.54000		0.04854		262.68000	0.26268	48.540	10.09	0.03	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			12.91951		76.10942		12.15256	79.52868		8.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	0.01000		0.00001		0.17000	0.00017	0.010	8.37	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	0.02000		0.00002		0.42000	0.00042	0.020	8.37	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	0.02000		0.00002		0.45000	0.00045	0.020	8.37	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	0.05000		0.00005		0.82000	0.00082	0.050	8.37	0.00	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	0.11000		0.00011		1.64000	0.00164	0.110	8.37	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	0.17000		0.00017		2.43000	0.00243	0.170	8.37	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	0.18000		0.00018		2.51000	0.00251	0.180	8.37	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	0.34000		0.00034		4.30000	0.00430	0.340	8.37	0.00	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	0.35000		0.00035		4.43000	0.00443	0.350	8.37	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	0.70000		0.00070		7.85000	0.00785	0.700	8.37	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	16,383.13000		16.38313		12,983.98000	12.98398	16,383.130	8.37	1.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	14,990.24000		14.99024		11,608.26000	11.60826	14,990.240	8.37	1.00	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	10.06	Put	13,898.46000	13.89846		10,539.24000	10.53924	13,898.460	8.40	0.99	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	12,250.51000	12.25051		8,955.19000	8.95519	12,250.510	8.56	0.99	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	11,731.53000	11.73153		8,465.63000	8.46563	11,731.530	8.62	0.98	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			13.18968	73.34997		12.36461	76.92008		9.44	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	0.32000	0.00032		3.16000	0.00316	0.320	8.72	0.00	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	0.33000	0.00033		3.25000	0.00325	0.330	8.72	0.00	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1.40000	0.00140		11.08000	0.01108	1.400	8.72	0.00	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2.83000	0.00283		20.15000	0.02015	2.830	8.72	0.00	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	14,142.93000	14.14293		10,704.46000	10.70446	14,142.930	8.72	0.98	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			12.91661	72.95700		12.28025	76.06690		11.72	0.00	0.00	0	81,944.00	
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.89	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	10.89	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	10.89	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	10.89	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	10.89	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.89	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	18,917.62000	18.91762		15,807.72000	15.80772	18,917.620	10.89	1.00	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			13.16692	74.12250		12.47394	77.41967		11.43	0.00	0.00	0	300.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	0.00000	0.00000		0.12000	0.00012	0.000	10.68	0.00	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	0.06000	0.00006		0.99000	0.00099	0.060	10.68	0.00	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	17,565.14000	17.56514		14,276.22000	14.27622	17,565.140	10.68	1.00	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			13.42168	71.15148		12.67504	74.60951		10.50	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	0.07000	0.00007		0.92000	0.00092	0.070	9.72	0.00	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	0.13000	0.00013		1.63000	0.00163	0.130	9.72	0.00	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	0.44000	0.00044		4.62000	0.00462	0.440	9.72	0.00	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	0.79000	0.00079		7.65000	0.00765	0.790	9.72	0.00	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	12,246.93000	12.24693		8,962.64000	8.96264	12,246.930	9.88	0.98	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	11,757.45000	11.75745		8,506.67000	8.50667	11,757.450	9.95	0.97	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			13.69069	72.31730		12.89062	75.92101		10.52	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	0.50000	0.00050		3.91000	0.00391	0.500	9.74	0.00	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	2.03000	0.00203		13.27000	0.01327	2.030	9.74	0.00	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	14,312.73000	14.31273		10,898.02000	10.89802	14,312.730	9.79	0.97	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			13.16311	74.10205		12.53257	77.38706		12.56	0.00	222,306,150.00	3,000	135,701.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.26	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	11.26	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	11.26	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	11.26	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	11.26	0.00	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	15,101.40000	15.10140		11,816.61000	11.81661	15,101.400	11.29	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	13,906.33000		13.90633	10,622.16000	10.62216	13,906.330		11.37	1.00	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			13.40593		75.28581	12.72041	78.76334			12.19	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	0.00000		0.00000	0.02000	0.00002	0.000		11.12	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	0.00000		0.00000	0.07000	0.00007	0.000		11.12	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	0.00000		0.00000	0.10000	0.00010	0.000		11.12	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	0.08000		0.00008	1.30000	0.00130	0.080		11.12	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	17,039.10000		17.03910	13,579.96000	13.57996	17,039.100		11.12	1.00	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			13.65431		71.99511	12.91748	75.63545			11.38	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			13.92208		73.17473	13.13262	76.96511			11.39	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	21,430.74000		21.43074	17,686.62000	17.68662	21,430.740		10.59	0.99	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	14,984.42000		14.98442	11,437.11000	11.43711	14,984.420		10.69	0.96	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			13.31663		70.36808	12.68613	73.57222			13.23	0.00	165,505,724.16	2,352	83,470.00
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000		0.00000	0.00000	0.00000	0.000		11.94	0.00	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		11.94	0.00	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			13.56440		67.23333	12.87922	70.62073			13.56	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			13.80329		68.30745	13.06828	71.84946			11.97	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			14.06047		65.16977	13.27403	68.85520			12.68	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	2.91000		0.00291	16.56000	0.01656	2.910		11.78	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	20,743.51000		20.74351	17,113.89000	17.11389	20,743.510		11.78	0.99	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	21.13000		0.02113	91.48000	0.09148	21.130		11.78	0.01	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	17,427.43000		17.42743	13,871.61000	13.87161	17,427.430		11.78	0.98	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	11,303.64000		11.30364	8,177.20000	8.17720	11,303.640		12.35	0.90	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	372.01000		0.37201	976.13000	0.97613	372.010		12.41	0.11	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	4,282.39000		4.28239	2,605.94000	2.60594	4,282.390		14.17	0.54	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			13.42691		72.05747	12.80649	75.33484			13.62	0.00	72,057,470.00	1,000	65,968.00
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		12.03	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		12.03	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		12.03	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	0.00000		0.00000	0.00000	0.00000	0.000		12.03	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	11.10	Call	0.01000		0.00001	1.50000	0.00150	0.010		12.10	0.00	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	11.80	Call	5.90000		0.00590	96.32000	0.09632	5.900		13.32	0.01	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	12.20	Call	49.35000		0.04935	399.62000	0.39962	49.350		13.95	0.04	0.00	0	325.00
R2040	On 07/05/2020	Bond Future	12.70	Call	338.81000		0.33881	1,379.61000	1.37961	338.810		15.15	0.17	0.00	0	325.00
R2040	On 06/08/2020	Bond Future			13.67540		68.69922	13.00032	72.16410			13.94	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	0.01000		0.00001	0.28000	0.00028	0.010		12.61	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	0.17000		0.00017	2.30000	0.00230	0.170		12.61	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	17,145.50000		17.14550	13,704.79000	13.70479	17,145.500		12.61	1.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	16,720.34000		16.72034	13,284.21000	13.28421	16,720.340		12.61	1.00	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	13,915.11000		13.91511	10,546.86000	10.54686	13,915.110		12.97	0.99	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			13.91489		69.79676		13.18989	73.41963		12.39	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	0.12000		0.00012		1.28000	0.00128	0.120	11.31	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	0.29000		0.00029		2.81000	0.00281	0.290	11.31	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	0.79000		0.00079		6.65000	0.00665	0.790	11.31	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1.76000		0.00176		13.13000	0.01313	1.760	11.31	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	13,532.23000		13.53223	10,120.91000	10.12091	13,532.230		11.58	0.97	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	12,303.02000		12.30302	8,987.29000	8.98729	12,303.020		11.80	0.95	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			14.17299		66.43306		13.39622	70.20254		13.13	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	1.55000		0.00155		9.14000	0.00914	1.550	12.22	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1.94000		0.00194		11.13000	0.01113	1.940	12.22	0.00	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	7.17000		0.00717		34.81000	0.03481	7.170	12.22	0.00	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	10.80000		0.01080		49.63000	0.04963	10.800	12.22	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	14,371.87000		14.37187	10,943.28000	10.94328	14,371.870		12.49	0.95	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	13,360.83000		13.36083	10,019.53000	10.01953	13,360.830		12.65	0.93	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			13.44459		69.09331		12.84468	72.20362		14.15	0.00	256,819,833.27	3,717	83,548.00
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.54	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	12.54	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	12.54	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	12.54	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	12.54	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.54	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	15,842.41000		15.84241	12,732.26000	12.73226	15,842.410		12.54	1.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	14,348.14000		14.34814	11,238.53000	11.23853	14,348.140		12.55	1.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	13,860.27000		13.86027	10,751.13000	10.75113	13,860.270		12.60	1.00	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			13.68841		65.81294		13.03483	69.10247		14.50	0.00	0.00	0	500.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.00000		0.00000		0.01000	0.00001	0.000	13.14	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	0.00000		0.00000		0.08000	0.00008	0.000	13.14	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	0.02000		0.00002		0.36000	0.00036	0.020	13.14	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	0.11000		0.00011		1.42000	0.00142	0.110	13.14	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	16,167.29000		16.16729	12,910.99000	12.91099	16,167.290		13.14	1.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	15,051.41000		15.05141	11,815.93000	11.81593	15,051.410		13.27	0.99	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			13.92330		66.86436		13.22063	70.30476		12.86	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	0.01000		0.00001		0.08000	0.00008	0.010	11.75	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	0.04000		0.00004		0.48000	0.00048	0.040	11.75	0.00	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	0.05000		0.00005		0.58000	0.00058	0.050	11.75	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	0.26000		0.00026		2.34000	0.00234	0.260	11.75	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	0.68000		0.00068		5.35000	0.00535	0.680	11.75	0.00	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	0.82000		0.00082		6.27000	0.00627	0.820	11.75	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	0.88000		0.00088		6.67000	0.00667	0.880	11.75	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	16,381.31000		16.38131	13,019.42000	13.01942	16,381.310		11.75	0.99	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	15,630.32000		15.63032	12,288.37000	12.28837	15,630.320		11.75	0.99	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	14,239.50000		14.23950	10,953.70000	10.95370	14,239.500		11.90	0.98	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	13,917.15000		13.91715	10,648.69000	10.64869	13,917.150		11.95	0.97	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			14.17652		63.57784	13.42282	67.15808			13.63	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	2.35000		0.00235	12.30000	0.01230	2.350		12.69	0.00	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	23,173.02000		23.17302	19,631.88000	19.63188	23,173.020		12.69	0.99	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	19,099.44000		19.09944	15,624.65000	15.62465	19,099.440		12.69	0.98	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			13.41848		67.86523	12.81894	70.97935			14.48	0.00	133,694,503.10	1,970	102,275.00
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000	0.00000	0.00000	0.000		12.77	0.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	20,537.67000		20.53767	17,423.55000	17.42355	20,537.670		12.77	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	16,638.17000		16.63817	13,524.12000	13.52412	16,638.170		12.77	1.00	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			13.65202		68.94938	12.99927	72.24162			14.00	0.00	0.00	0	530.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000		0.00000	0.01000	0.00001	0.000		12.65	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	0.00000		0.00000	0.04000	0.00004	0.000		12.65	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	0.60000		0.00060	5.98000	0.00598	0.600		12.65	0.00	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	4.46000		0.00446	32.14000	0.03214	4.460		12.65	0.00	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	11.81000		0.01181	70.76000	0.07076	11.810		12.79	0.01	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	129.57000		0.12957	460.15000	0.46015	129.570		13.76	0.05	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	373.71000		0.37371	1,044.22000	1.04422	373.710		14.33	0.13	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	959.97000		0.95997	2,132.29000	2.13229	959.970		15.33	0.26	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			13.89031		65.62070	13.18740	69.06362			13.16	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			14.14733		66.69590	13.39238	70.27762			13.15	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			4.93519		102.32062	4.56459	102.64304			0.57	0.00	0.00	0	29,633.00
R208	On 06/08/2020	Bond Future			4.33989		103.95519	3.52693	104.46848			0.40	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			2.93486		102.21614	1.23213	102.88529			0.21	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			13.20447		54.94077	12.57621	57.64455			14.32	0.00	1,922,926.95	35	72,310.00
R209	On 06/08/2020	Bond Future			13.42849		55.81845	12.75032	58.66971			13.93	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			13.65469		53.56236	12.92942	56.54108			12.90	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			13.89150		54.43998	13.11953	57.53496			12.98	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		165.71740	165.71740		170.59708	170.59708			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future		168.40584	168.40584		173.67319	173.67319			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		168.41360	168.41360		174.01397	174.01397			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future		171.21163	171.21163		177.11465	177.11465			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		161.58513	161.58513		163.80577	163.80577			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future		161.91131	161.91131		164.46364	164.46364			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		164.53550	164.53550		167.36508	167.36508			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future		164.93957	164.93957		168.01774	168.01774			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		12.66551	68.51676		12.01901	71.45524		11.34	0.00	91,127,290.80	1,330	16,774.00
R213	On 06/08/2020	Bond Future		12.90287	69.61131		12.19986	72.72602		11.02	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future		13.14747	67.17921		12.39164	70.44360		10.13	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future		13.41168	68.27995		12.60197	71.68214		10.16	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		13.36335	53.39938		12.74488	56.02740		15.06	0.00	0.00	0	21,601.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.43	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.43	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	13,355.57000	13.35557	10,727.89000	10.72789	13,355.570	14.43	1.00	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		13.58542	54.25240		12.91636	57.02383		14.64	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future		13.81138	51.82815		13.09501	54.72146		13.60	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future		14.05383	52.67734		13.28883	55.68344		13.66	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 :												1,348,639,617.43	16,815	1 462 540.00
Grand Total:												1,348,639,617.43	16,815	1 462 540.00