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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2020

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	91.68000	91.68000		91.73000	91.73000			0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future	674.23200	674.23200		666.77500	666.77500			0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future	682.18600	682.18600		674.76700	674.76700			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	690.84000	690.84000		683.31000	683.31000			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	699.56300	699.56300		691.98500	691.98500			0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future	720.72000	720.72000		713.51300	713.51300			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	729.22200	729.22200		722.06500	722.06500			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	738.47200	738.47200		731.20800	731.20800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	747.79700	747.79700		740.49100	740.49100			0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future	647.84700	647.84700		641.39600	641.39600			0.00	77,741,640.00	12	44.0
ALBI	On 06/08/2020	Index Future	655.49000	655.49000		649.08400	649.08400			0.00	78,658,800.00	12	165.0
ALBI	On 05/11/2020	Index Future	663.80500	663.80500		657.30300	657.30300			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Opt Intere
ALBI	On 04/02/2021	Index Future		672.18600	672.18600		665.64700	665.64700			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 07/05/2020	Bond Future		12.74548	67.91684		12.89804	67.20189			0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future		13.03038	68.72583		13.18700	68.01551			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future		13.31280	65.81028		13.47694	65.08915			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		13.61995	66.64164		13.79082	65.91590			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 07/05/2020	Bond Future		13.06948	67.59103		13.20660	66.89595			0.00	0.00	0	0.0
ES42	On 06/08/2020	Bond Future		13.34423	68.39613		13.48542	67.70588			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future		13.62000	64.99555		13.76866	64.29488			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		13.91004	65.81678		14.06528	65.11168			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 07/05/2020	GOVI		640.04700	640.04700		633.68000	633.68000			0.00	275,220,210.00	43	405.0
GOVI	On 06/08/2020	GOVI		647.59800	647.59800		641.27600	641.27600			0.00	505,126,440.00	78	1,023.0
GOVI	On 05/11/2020	GOVI		655.81300	655.81300		649.39500	649.39500			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		664.09300	664.09300		657.64000	657.64000			0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future		134.06728	134.06728		133.79240	133.79240			0.00	0.00	0	1,865.0
I2025	On 06/08/2020	Bond Future		134.19039	134.19039		133.93817	133.93817			0.00	0.00	0	1,411.0
I2025	On 05/11/2020	Bond Future		135.90764	135.90764		135.64868	135.64868			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		136.12540	136.12540		135.87245	135.87245			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 07/05/2020	Bond Future		96.02545	96.02545		96.62362	96.62362			0.00	0.00	0	1,509.0
I2029	On 06/08/2020	Bond Future		97.19337	97.19337		97.81778	97.81778			0.00	0.00	0	2,817.0
I2029	On 05/11/2020	Bond Future		97.29458	97.29458		97.92444	97.92444			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		98.54612	98.54612		99.19085	99.19085			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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 07/05/2020	Bond Future	94.21501	94.21501		95.05237	95.05237			0.00	0.00	0	2,449.0
I2033		On 06/08/2020	Bond Future	95.36097	95.36097		96.22708	96.22708			0.00	0.00	0	11,410.0
I2033		On 05/11/2020	Bond Future	95.36271	95.36271		96.23740	96.23740			0.00	0.00	0	0.0
I2033		On 04/02/2021	Bond Future	96.58946	96.58946		97.48195	97.48195			0.00	0.00	0	0.0
I2033		On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 07/05/2020	Bond Future	107.69034	107.69034		107.95327	107.95327			0.00	0.00	0	2,602.0
I2038		On 06/08/2020	Bond Future	107.30413	107.30413		107.59135	107.59135			0.00	0.00	0	11,276.0
I2038		On 05/11/2020	Bond Future	108.67747	108.67747		108.96549	108.96549			0.00	0.00	0	0.0
I2038		On 04/02/2021	Bond Future	108.35373	108.35373		108.65298	108.65298			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 07/05/2020	Bond Future	96.56873	96.56873		95.16005	95.16005			0.00	0.00	0	9,794.0
I2046		On 06/08/2020	Bond Future	97.74317	97.74317		96.33605	96.33605			0.00	0.00	0	11,921.0
I2046		On 05/11/2020	Bond Future	97.19900	97.19900		95.77118	95.77118			0.00	0.00	0	0.0
I2046		On 04/02/2021	Bond Future	98.44926	98.44926		97.00997	97.00997			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 07/05/2020	Bond Future	97.51374	97.51374		97.41751	97.41751			0.00	0.00	0	10,560.0
I2050		On 06/08/2020	Bond Future	96.82145	96.82145		96.74280	96.74280			0.00	0.00	0	14,849.0
I2050		On 05/11/2020	Bond Future	98.06046	98.06046		97.97839	97.97839			0.00	0.00	0	0.0
I2050		On 04/02/2021	Bond Future	97.40248	97.40248		97.32587	97.32587			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 07/05/2020	Index Future	249.80600	249.80600		249.64100	249.64100			0.00	1,748,642,000.00	700	231.0
IGOV		On 06/08/2020	Index Future	252.81500	252.81500		252.69600	252.69600			0.00	1,516,890,000.00	600	336.0
IGOV		On 05/11/2020	Index Future	256.08300	256.08300		255.95600	255.95600			0.00	0.00	0	47.0
IGOV		On 04/02/2021	Index Future	259.37700	259.37700		259.26600	259.26600			0.00	0.00	0	0.0
R186		On 07/05/2020	Bond Future	9.01705	111.34739		9.26330	110.09456		9.74	0.00	142,413,311.81	1,279	40,148.0
R186	7.90	Put	5,927.16000	5.92716		7,179.99000	7.17999	5,927.160		9.47	1.00	0.00	0	2,500.0
R186	8.50	Put	2,731.00000	2.73100		3,964.01000	3.96401	2,731.000		9.46	0.95	0.00	0	23,160.0
R186	9.50	Call	2,506.56000	2.50656		1,564.04000	1.56404	2,506.560		10.20	0.92	0.00	0	1,120.0
R186	10.00	Call	4,892.61000	4.89261		3,682.42000	3.68242	4,892.610		10.76	1.00	0.00	0	1,120.0
R186		On 06/08/2020	Bond Future	9.24752	107.38864		9.50354	106.14185		10.24	0.00	416,990,089.12	3,883	63,956.0
R186	8.00	Call	402.05000	0.40205		272.46000	0.27246	402.050		10.03	0.14	0.00	0	900.0
R186	9.00	Call	1,724.44000	1.72444		1,287.38000	1.28738	1,724.440		10.13	0.43	0.00	0	900.0
R186		On 05/11/2020	Bond Future	9.47270	108.73782		9.74412	107.47251		9.93	0.00	0.00	0	0.0
R186	7.84	Call	629.91000	0.62991		465.57000	0.46557	629.910		9.66	0.16	0.00	0	3,500.0
R186	8.34	Call	1,101.29000	1.10129		837.98000	0.83798	1,101.290		9.66	0.25	0.00	0	3,500.0
R186	9.26	Put	3,628.17000	3.62817		4,379.81000	4.37981	3,628.170		9.83	0.54	0.00	0	3,500.0
R186		On 04/02/2021	Bond Future	9.72382	104.82498		10.01001	103.55091		10.43	0.00	0.00	0	0.0
R186		On 21/12/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
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	311.30147	311.30147		311.06225	311.06225			0.00	0.00	0	2,556.00
R197	On	06/08/2020			Bond Future	307.31425	307.31425		307.13175	307.13175			0.00	0.00	0	2,500.00
R197	On	05/11/2020			Bond Future	311.24672	311.24672		311.05402	311.05402			0.00	0.00	0	0.00
R197	On	04/02/2021			Bond Future	307.27135	307.27135		307.09716	307.09716			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	214.49544	214.49544		213.84281	213.84281			0.00	0.00	0	5,456.00
R202	On	06/08/2020			Bond Future	212.97555	212.97555		212.35599	212.35599			0.00	0.00	0	7,718.00
R202	On	05/11/2020			Bond Future	215.70070	215.70070		215.06769	215.06769			0.00	0.00	0	0.00
R202	On	04/02/2021			Bond Future	214.23711	214.23711		213.61057	213.61057			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	5.93937	106.14445		6.09063	105.74917		3.28	0.00	27,385,268.10	258	43,220.00
R2023	On	06/08/2020			Bond Future	6.06123	107.40881		6.22035	107.02949		3.12	0.00	35,874,542.54	334	17,424.00
R2023	On	05/11/2020			Bond Future	6.17294	104.84509		6.35220	104.45807		3.02	0.00	0.00	0	0.00
R2023	On	04/02/2021			Bond Future	6.32314	106.16922		6.52286	105.78453		2.90	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	10.81786	85.52272		10.97403	84.70882		14.79	0.00	234,845,389.12	2,746	81,353.00
R2030	On	07/05/2020	8.45	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	14.25	0.00	0.00	0	5,000.00
R2030	On	07/05/2020	8.85	Put	Bond Future	11,232.45000	11.23245	12,046.35000	12.04635	11,232.450	11,232.450	14.25	1.00	0.00	0	5,820.00
R2030	On	07/05/2020	8.85	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	14.25	0.00	0.00	0	5,000.00
R2030	On	07/05/2020	8.90	Put	Bond Future	10,923.12000	10.92312	11,737.02000	11.73702	10,923.120	10,923.120	14.25	1.00	0.00	0	5,820.00
R2030	On	06/08/2020			Bond Future	11.06726	82.53524		11.22740	81.72815		15.58	0.00	352,260,404.32	4,268	75,843.00
R2030	On	06/08/2020	8.36	Call	Bond Future	36.97000	0.03697	29.82000	0.02982	36.970	36.970	15.02	0.02	0.00	0	800.00
R2030	On	06/08/2020	8.50	Call	Bond Future	50.71000	0.05071	40.96000	0.04096	50.710	50.710	15.02	0.02	0.00	0	323.00
R2030	On	06/08/2020	8.86	Call	Bond Future	108.30000	0.10830	87.95000	0.08795	108.300	108.300	15.02	0.04	0.00	0	800.00
R2030	On	06/08/2020	9.05	Call	Bond Future	156.82000	0.15682	127.81000	0.12781	156.820	156.820	15.02	0.06	0.00	0	450.00
R2030	On	06/08/2020	9.20	Call	Bond Future	207.07000	0.20707	169.30000	0.16930	207.070	207.070	15.02	0.07	0.00	0	323.00
R2030	On	06/08/2020	9.42	Put	Bond Future	9,256.37000	9.25637	10,009.23000	10.00923	9,256.370	9,256.370	15.02	0.90	0.00	0	800.00
R2030	On	06/08/2020	9.75	Call	Bond Future	517.48000	0.51748	429.13000	0.42913	517.480	517.480	15.02	0.16	0.00	0	450.00
R2030	On	06/08/2020	10.00	Call	Bond Future	765.83000	0.76583	641.63000	0.64163	765.830	765.830	15.18	0.21	0.00	0	470.00
R2030	On	06/08/2020	10.70	Call	Bond Future	1,907.01000	1.90701	1,646.45000	1.64645	1,907.010	1,907.010	15.78	0.41	0.00	0	470.00
R2030	On	05/11/2020			Bond Future	11.30201	83.57291		11.46978	82.75326		15.38	0.00	0.00	0	0.00
R2030	On	05/11/2020	8.10	Call	Bond Future	134.08000	0.13408	112.02000	0.11202	134.080	134.080	14.81	0.04	0.00	0	3,000.00
R2030	On	05/11/2020	8.34	Call	Bond Future	188.46000	0.18846	158.17000	0.15817	188.460	188.460	14.81	0.05	0.00	0	1,000.00
R2030	On	05/11/2020	8.36	Call	Bond Future	193.73000	0.19373	162.66000	0.16266	193.730	193.730	14.81	0.05	0.00	0	14,160.00
R2030	On	05/11/2020	8.53	Call	Bond Future	243.76000	0.24376	205.35000	0.20535	243.760	243.760	14.81	0.07	0.00	0	15,947.00

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	8.73	Call	315.97000	0.31597	267.26000	0.26726	315.970	14.81	0.08	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	367.17000	0.36717	311.33000	0.31133	367.170	14.81	0.09	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	371.72000	0.37172	315.26000	0.31526	371.720	14.81	0.09	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	456.47000	0.45647	388.52000	0.38852	456.470	14.81	0.11	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	461.91000	0.46191	393.23000	0.39323	461.910	14.81	0.11	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	575.37000	0.57537	491.81000	0.49181	575.370	14.81	0.13	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	9,784.69000	9.78469	10,484.51000	10.48451	9,784.690	14.81	0.81	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	8,641.80000	8.64180	9,312.49000	9.31249	8,641.800	14.85	0.77	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	7,793.85000	7.79385	8,438.00000	8.43800	7,793.850	14.93	0.74	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	6,599.52000	6.59952	7,197.82000	7.19782	6,599.520	15.12	0.67	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	6,243.32000	6.24332	6,825.95000	6.82595	6,243.320	15.19	0.65	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			11.56126	80.62338	11.73576	79.79909		16.06	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	396.74000	0.39674	342.67000	0.34267	396.740	15.33	0.08	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	400.76000	0.40076	346.19000	0.34619	400.760	15.33	0.08	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	642.24000	0.64224	559.25000	0.55925	642.240	15.33	0.13	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	810.76000	0.81076	709.01000	0.70901	810.760	15.33	0.15	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	8,761.71000	8.76171	9,376.59000	9.37659	8,761.710	15.47	0.70	0.00	0	1,800.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 07/05/2020	Bond Future			11.28682	81.31719	11.44252	80.46071		16.73	0.00	0.00	0	42,823.0	
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.95	0.00	0.00	0	3,000.0	
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.95	0.00	0.00	0	7,500.0	
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.95	0.00	0.00	0	3,000.0	
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.95	0.00	0.00	0	7,500.0	
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.95	0.00	0.00	0	7,500.0	
R2032	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.95	0.00	0.00	0	7,500.0	
R2032	On 07/05/2020	Bond Future	9.54	Put	10,557.43000	10.55743	11,413.91000	11.41391	10,557.430	15.95	1.00	0.00	0	3,000.0	
R2032	On 06/08/2020	Bond Future			11.52724	82.28582	11.68679	81.43485		16.83	0.00	10,038,870.04	122	89,589.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	33.71000	0.03371	27.20000	0.02720	33.710	15.94	0.01	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	103.00000	0.10300	83.62000	0.08362	103.000	15.94	0.04	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	9,733.16000	9.73316	10,525.24000	10.52524	9,733.160	15.94	0.90	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			11.76285	79.17098	11.92976	78.30717		17.62	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	252.59000	0.25259	213.42000	0.21342	252.590	16.81	0.06	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	315.66000	0.31566	267.59000	0.26759	315.660	16.81	0.08	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	474.93000	0.47493	405.25000	0.40525	474.930	16.81	0.11	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	579.11000	0.57911	495.87000	0.49587	579.110	16.81	0.13	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	6,503.83000	6.50383	7,103.90000	7.10390	6,503.830	17.40	0.64	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	6,182.30000	6.18230	6,767.15000	6.76715	6,182.300	17.48	0.62	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			12.01600	80.17107	12.18931	79.30177		17.51	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	431.94000	0.43194	374.72000	0.37472	431.940	16.73	0.08	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	700.41000	0.70041	612.40000	0.61240	700.410	16.73	0.13	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	8,791.19000	8.79119	9,414.22000	9.41422	8,791.190	16.97	0.67	0.00	0	800.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	

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			11.71152	82.01875		11.86210	81.13759		17.74	0.00	60,283,781.25	735	52,437.0
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.67	0.00	0.00	0	5,000.0
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.67	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.67	0.00	0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	9.75	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.67	0.00	0.00	0	5,000.0
R2035	On 07/05/2020	Bond Future	9.78	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.67	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.67	0.00	0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	10.57	Put	7,185.11000	7.18511	8,066.86000	8.06686	7,185.110		16.71	1.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	10.75	Put	5,992.35000	5.99235	6,875.37000	6.87537	5,992.350		16.88	1.00	0.00	0	5,000.0
R2035	On 06/08/2020	Bond Future			11.94914	82.99574		12.10352	82.11993		17.83	0.00	71,127,349.18	857	105,950.0
R2035	On 06/08/2020	Bond Future	8.75	Call	7.75000	0.00775	6.28000	0.00628	7.750		16.46	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	15.80000	0.01580	12.79000	0.01279	15.800		16.46	0.01	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	20.17000	0.02017	16.32000	0.01632	20.170		16.46	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	83.82000	0.08382	68.18000	0.06818	83.820		16.46	0.03	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	9,719.47000	9.71947	10,527.29000	10.52729	9,719.470		16.46	0.88	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			12.18322	79.55770		12.34468	78.66859		18.84	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			12.43917	80.56260		12.60699	79.66772		18.71	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	15,127.24000	15.12724	15,896.47000	15.89647	15,127.240		17.89	0.83	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	9,880.69000	9.88069	10,535.81000	10.53581	9,880.690		18.00	0.69	0.00	0	650.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 07/05/2020	Bond Future			11.83165	78.31330		11.98737	77.41290		18.67	0.00	0.00	0	48,792.0
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.56	0.00	0.00	0	7,500.0
R2037	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.56	0.00	0.00	0	7,500.0
R2037	On 06/08/2020	Bond Future			12.06928	74.98960		12.22924	74.09346		19.78	0.00	42,744,072.00	570	77,885.0
R2037	On 05/11/2020	Bond Future			12.29146	75.93263		12.45855	75.02304		19.80	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			12.53397	72.63638		12.70757	71.72045		20.76	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	660.99000	0.66099	577.72000	0.57772	660.990		19.85	0.12	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	14,493.95000	14.49395	15,266.33000	15.26633	14,493.950		19.85	0.81	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,370.09000	1.37009	1,213.01000	1.21301	1,370.090		19.85	0.21	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	11,735.10000	11.73510	12,451.62000	12.45162	11,735.100		19.85	0.74	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	7,316.27000	7.31627	7,883.78000	7.88378	7,316.270		20.67	0.57	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	3,974.36000	3.97436	3,615.49000	3.61549	3,974.360		20.73	0.44	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	2,945.75000	2.94575	3,262.52000	3.26252	2,945.750		22.20	0.30	0.00	0	300.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 07/05/2020	Bond Future			11.95647	80.26682		12.09204	79.44352		18.70	0.00	30,019,790.68	374	32,073.0
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.34	0.00	0.00	0	2,640.0
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.34	0.00	0.00	0	7,500.0
R2040	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.34	0.00	0.00	0	2,640.0
R2040	On 07/05/2020	Bond Future	10.15	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.34	0.00	0.00	0	7,500.0

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 07/05/2020	Bond Future	11.10	Call	6.70000	0.00670	10.59000	0.01059	6.700	17.89	0.01	0.00	0	450.0
R2040	On 07/05/2020	Bond Future	11.80	Call	567.17000	0.56717	483.33000	0.48333	567.170	19.29	0.35	0.00	0	450.0
R2040	On 07/05/2020	Bond Future	12.20	Call	1,912.47000	1.91247	1,561.49000	1.56149	1,912.470	20.34	0.72	0.00	0	325.0
R2040	On 07/05/2020	Bond Future	12.70	Call	4,391.87000	4.39187	3,713.82000	3.71382	4,391.870	21.01	0.96	0.00	0	325.0
R2040	On 06/08/2020	Bond Future			12.19249	76.71601	12.33162	75.89828		19.82	0.00	53,777,923.01	701	44,526.0
R2040	On 06/08/2020	Bond Future	9.57	Call	27.94000	0.02794	23.21000	0.02321	27.940	17.89	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	98.31000	0.09831	81.85000	0.08185	98.310	17.89	0.04	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	9,591.44000	9.59144	10,338.61000	10.33861	9,591.440	18.37	0.87	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	9,228.79000	9.22879	9,967.85000	9.96785	9,228.790	18.52	0.86	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	6,985.92000	6.98592	7,657.88000	7.65788	6,985.920	19.45	0.75	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			12.41309	77.68076	12.55861	76.85051		19.95	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	194.63000	0.19463	167.87000	0.16787	194.630	18.55	0.05	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	274.63000	0.27463	237.71000	0.23771	274.630	18.55	0.06	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	400.72000	0.40072	348.37000	0.34837	400.720	18.55	0.09	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.23	Call	541.16000	0.54116	472.30000	0.47230	541.160	18.55	0.11	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.50	Put	7,880.91000	7.88091	8,481.72000	8.48172	7,880.910	19.66	0.66	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	7,044.74000	7.04474	7,613.06000	7.61306	7,044.740	19.89	0.62	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			12.65387	74.15634	12.80513	73.32088		20.93	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	471.85000	0.47185	418.27000	0.41827	471.850	20.03	0.08	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	514.04000	0.51404	456.13000	0.45613	514.040	20.03	0.09	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	848.39000	0.84839	757.71000	0.75771	848.390	20.03	0.14	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	993.12000	0.99312	888.95000	0.88895	993.120	20.03	0.16	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	9,390.62000	9.39062	9,973.68000	9.97368	9,390.620	20.54	0.65	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	8,678.70000	8.67870	9,238.70000	9.23870	8,678.700	20.69	0.62	0.00	0	800.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 07/05/2020	Bond Future			12.01093	76.97766	12.14125	76.19409		19.52	0.00	5,080,525.56	66	39,294.0
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.10	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.10	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.10	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.10	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	9.97	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.10	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	9.98	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.10	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	10.81	Put	7,958.22000	7.95822	8,742.20000	8.74220	7,958.220	18.15	1.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	11.02	Put	6,465.67000	6.46567	7,251.34000	7.25134	6,465.670	18.47	1.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	11.09	Put	5,979.88000	5.97988	6,766.76000	6.76676	5,979.880	18.65	0.99	0.00	0	100.0
R2044	On 06/08/2020	Bond Future			12.24111	73.51280	12.37493	72.73476		20.68	0.00	243,033,316.80	3,306	51,273.0
R2044	On 06/08/2020	Bond Future	9.01	Call	4.25000	0.00425	3.62000	0.00362	4.250	18.68	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	13.06000	0.01306	11.06000	0.01106	13.060	18.68	0.01	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	30.99000	0.03099	26.17000	0.02617	30.990	18.68	0.01	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	71.02000	0.07102	59.95000	0.05995	71.020	18.68	0.03	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	8,992.39000	8.99239	9,694.75000	9.69475	8,992.390	18.96	0.85	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	8,064.48000	8.06448	8,743.87000	8.74387	8,064.480	19.30	0.81	0.00	0	602.0

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	12.45612	74.43738	12.59622	73.64729		20.80	0.00	0.00	0	0.0
R2044	8.87	Call	59.89000	0.05989	51.74000	0.05174	59.890	19.35	0.02	0.00	0	1,815.0	
R2044	9.29	Call	127.05000	0.12705	110.27000	0.11027	127.050	19.35	0.03	0.00	0	568.0	
R2044	9.34	Call	138.18000	0.13818	120.00000	0.12000	138.180	19.35	0.04	0.00	0	525.0	
R2044	9.72	Call	252.05000	0.25205	219.99000	0.21999	252.050	19.35	0.06	0.00	0	1,815.0	
R2044	9.97	Call	361.87000	0.36187	316.97000	0.31697	361.870	19.35	0.08	0.00	0	568.0	
R2044	10.02	Call	387.83000	0.38783	339.96000	0.33996	387.830	19.35	0.09	0.00	0	1,815.0	
R2044	10.04	Call	398.61000	0.39861	349.52000	0.34952	398.610	19.35	0.09	0.00	0	525.0	
R2044	11.06	Put	10,197.04000	10.19704	10,838.88000	10.83888	10,197.040	19.84	0.76	0.00	0	525.0	
R2044	11.17	Put	9,626.70000	9.62670	10,253.18000	10.25318	9,626.700	20.01	0.74	0.00	0	1,815.0	
R2044	11.38	Put	8,605.81000	8.60581	9,201.74000	9.20174	8,605.810	20.33	0.69	0.00	0	568.0	
R2044	11.43	Put	8,375.67000	8.37567	8,964.12000	8.96412	8,375.670	20.40	0.68	0.00	0	1,815.0	
R2044		On 04/02/2021	Bond Future	12.69077	70.99706	12.83651	70.20214		21.82	0.00	0	0.0	
R2044	9.66	Call	536.70000	0.53670	479.69000	0.47969	536.700	20.88	0.09	0.00	0	405.0	
R2044	10.29	Put	16,744.73000	16.74473	17,439.98000	17.43998	16,744.730	20.88	0.84	0.00	0	405.0	
R2044	10.84	Put	13,246.17000	13.24617	13,891.25000	13.89125	13,246.170	20.88	0.77	0.00	0	405.0	
R2044		On 31/01/2044	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.0	
R2048		On 07/05/2020	Bond Future	11.98984	75.75930	12.11962	74.97167		19.79	0.00	0	54,633.0	
R2048	9.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.25	0.00	0.00	0	300.0	
R2048	10.20	Put	12,643.60000	12.64360	13,431.23000	13.43123	12,643.600	18.25	1.00	0.00	0	300.0	
R2048	10.70	Put	8,744.14000	8.74414	9,531.90000	9.53190	8,744.140	18.22	1.00	0.00	0	300.0	
R2048		On 06/08/2020	Bond Future	12.20941	76.66175	12.34271	75.87939		19.83	0.00	208,443,298.25	2,719	73,735.0
R2048	9.00	Call	3.01000	0.00301	2.56000	0.00256	3.010	17.74	0.00	0.00	0	3,000.0	
R2048	9.25	Call	7.28000	0.00728	6.15000	0.00615	7.280	17.74	0.00	0.00	0	20,640.0	
R2048	10.35	Call	155.78000	0.15578	131.31000	0.13131	155.780	17.74	0.05	0.00	0	640.0	
R2048	10.85	Call	491.10000	0.49110	421.50000	0.42150	491.100	18.44	0.14	0.00	0	640.0	
R2048	11.10	Call	811.78000	0.81178	705.38000	0.70538	811.780	19.08	0.20	0.00	0	470.0	
R2048	11.80	Call	2,208.51000	2.20851	1,968.72000	1.96872	2,208.510	20.36	0.40	0.00	0	470.0	
R2048	12.25	Call	3,554.40000	3.55440	3,218.62000	3.21862	3,554.400	21.49	0.53	0.00	0	814.0	
R2048	12.75	Call	5,228.67000	5.22867	4,791.44000	4.79144	5,228.670	22.16	0.66	0.00	0	814.0	
R2048		On 05/11/2020	Bond Future	12.42509	73.20726	12.56484	72.41296		21.12	0.00	0	0.0	
R2048		On 04/02/2021	Bond Future	12.66036	74.13201	12.80600	73.33265		20.92	0.00	0	0.0	
R2048		On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.0	
R208		On 07/05/2020	Bond Future	4.09758	103.05163	4.08827	103.05980		0.63	0.00	0	21,664.0	
R208		On 06/08/2020	Bond Future	3.82593	104.27916	3.78100	104.30756		0.45	0.00	0	7,850.0	
R208		On 05/11/2020	Bond Future	2.99020	102.19453	2.92351	102.22057		0.25	0.00	0	0.0	
R208		On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.0	
R208/R204		On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.0	
R208/R207		On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R209	On	07/05/2020			Bond Future	11.66946	61.92422	11.81905	61.18544		21.42	0.00	0.00	0	55,961.0
R209	On	06/08/2020			Bond Future	11.88384	62.66180	12.03691	61.92621		21.54	0.00	0.00	0	47,937.0
R209	On	05/11/2020			Bond Future	12.09259	60.30618	12.25209	59.55966		22.25	0.00	0.00	0	0.0
R209	On	04/02/2021			Bond Future	12.31470	61.06793	12.47978	60.31615		22.22	0.00	0.00	0	0.0
R209	On	31/03/2036			Price Contribution	6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On	31/03/2036			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On	31/03/2036			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R210	On	07/05/2020			Bond Future	179.31579	179.31579	179.14434	179.14434			0.00	0.00	0	775.0
R210	On	06/08/2020			Bond Future	181.49694	181.49694	181.35828	181.35828			0.00	0.00	0	1,199.0
R210	On	05/11/2020			Bond Future	181.09813	181.09813	180.95298	180.95298			0.00	0.00	0	0.0
R210	On	04/02/2021			Bond Future	183.42778	183.42778	183.29324	183.29324			0.00	0.00	0	0.0
R210	On	31/03/2028			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R212	On	07/05/2020			Bond Future	165.72223	165.72223	165.60092	165.60092			0.00	0.00	0	5,193.0
R212	On	06/08/2020			Bond Future	165.44079	165.44079	165.35026	165.35026			0.00	0.00	0	1,551.0
R212	On	05/11/2020			Bond Future	167.55813	167.55813	167.46204	167.46204			0.00	0.00	0	0.0
R212	On	04/02/2021			Bond Future	167.38158	167.38158	167.29580	167.29580			0.00	0.00	0	0.0
R212	On	31/01/2022			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213	On	07/05/2020			Bond Future	11.06109	76.14060	11.21136	75.37810		16.73	0.00	0.00	0	9,714.0
R213	On	06/08/2020			Bond Future	11.29234	77.04755	11.44603	76.29066		16.83	0.00	0.00	0	12,747.0
R213	On	05/11/2020			Bond Future	11.52109	74.48128	11.68172	73.71279		17.34	0.00	0.00	0	0.0
R213	On	04/02/2021			Bond Future	11.77232	75.42201	11.93902	74.64894		17.32	0.00	0.00	0	0.0
R213	On	28/02/2031			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214	On	07/05/2020			Bond Future	11.86398	60.17797	11.99831	59.51165		22.40	0.00	65,714,343.24	1,092	10,847.0
R214	On	07/05/2020	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	21.60	0.00	0.00	0	1,250.0
R214	On	07/05/2020	9.91	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	21.60	0.00	0.00	0	1,250.0
R214	On	07/05/2020	10.66	Put	6,577.66000	6.57766	7,245.17000	7.24517	6,577.660		21.63	1.00	0.00	0	1,250.0
R214	On	06/08/2020			Bond Future	12.07324	60.89478	12.21080	60.23212		22.49	0.00	66,497,099.76	1,092	11,029.0
R214	On	05/11/2020			Bond Future	12.27824	58.37813	12.42183	57.70548		23.38	0.00	0.00	0	0.0
R214	On	04/02/2021			Bond Future	12.50088	59.11554	12.64988	58.43836		23.25	0.00	0.00	0	0.0
R214	On	28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On	28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0

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
Total for Derivatives :											6,268,808,464.78	25,847	1 759 852.1
Grand Total:											6,268,808,464.78	25,847	1 759 852.1