

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 06/02/2025		Index Future	0.00	1,074.89000	1,074.89000	0.00000	1,078.98800	1,078.98800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,096.98000	1,096.98000	0.00000	1,101.16000	1,101.16000	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,118.86900	1,118.86900	0.00000	1,123.12700	1,123.12700	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,140.75700	1,140.75700	0.00000	1,145.09400	1,145.09400	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,160.43500	1,160.43500	0.00000	1,164.83700	1,164.83700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,298.72900	1,298.72900	0.00000	1,304.61400	1,304.61400	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,325.42000	1,325.42000	0.00000	1,331.42200	1,331.42200	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,351.86600	1,351.86600	0.00000	1,357.98300	1,357.98300	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,378.31300	1,378.31300	0.00000	1,384.54400	1,384.54400	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,402.08800	1,402.08800	0.00000	1,408.41600	1,408.41600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,118.57400	1,118.57400	0.00000	1,123.39400	1,123.39400	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,141.56100	1,141.56100	0.00000	1,146.47900	1,146.47900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,164.34000	1,164.34000	0.00000	1,169.35100	1,169.35100	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,187.11800	1,187.11800	0.00000	1,192.22200	1,192.22200	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,207.59500	1,207.59500	0.00000	1,212.77700	1,212.77700	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	10.88449	84.49103	0.00000	10.80795	84.85977	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.98781	82.44655	0.00000	10.90794	82.82279	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.10689	84.10817	0.00000	11.02350	84.49160	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.24629	81.97060	0.00000	11.15910	82.36122	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.44552	83.38779	0.00000	11.35419	83.78453	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.36852	81.05173	0.00000	11.29752	81.49461	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.46257	78.46905	0.00000	11.38904	78.92098	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.56561	80.04936	0.00000	11.48950	80.51006	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.68059	77.36306	0.00000	11.60170	77.83249	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.83354	78.69508	0.00000	11.75170	79.17199	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,101.11300	1,101.11300	0.00000	1,105.84500	1,105.84500	0.00	0.00	0.00	0	648.00
GOVI	On 08/05/2025		GOVI	0.00	1,123.74300	1,123.74300	0.00000	1,128.56900	1,128.56900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,146.16500	1,146.16500	0.00000	1,151.08300	1,151.08300	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,168.58800	1,168.58800	0.00000	1,173.59700	1,173.59700	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,188.74500	1,188.74500	0.00000	1,193.83100	1,193.83100	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	134.94552	134.94552	0.00000	135.11942	135.11942	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.33759	136.33759	0.00000	136.51447	136.51447	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.08760	139.08760	0.00000	139.26743	139.26743	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.39794	140.39794	0.00000	140.57962	140.57962	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.84246	142.84246	0.00000	143.02606	143.02606	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025		Bond Future	0.00	128.91181	128.91181	0.00000	128.91974	128.91974		0.00	0.00	0.00	0	6,315.00
I2033	On 08/05/2025		Bond Future	0.00	130.07910	130.07910	0.00000	130.08676	130.08676		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.70300	132.70300	0.00000	132.71028	132.71028		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.78617	133.78617	0.00000	133.79219	133.79219		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.11571	136.11571	0.00000	136.12072	136.12072		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025		Bond Future	0.00	138.67404	138.67404	0.00000	138.68259	138.68259		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025		Bond Future	0.00	141.55648	141.55648	0.00000	141.56501	141.56501		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	142.27894	142.27894	0.00000	142.28629	142.28629		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.08985	145.08985	0.00000	145.09676	145.09676		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	145.44590	145.44590	0.00000	145.45112	145.45112		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025		Bond Future	0.00	121.38682	121.38682	0.00000	121.03109	121.03109		0.00	0.00	0.00	0	18,479.00
I2046	On 08/05/2025		Bond Future	0.00	121.68961	121.68961	0.00000	121.32569	121.32569		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.14356	124.14356	0.00000	123.77188	123.77188		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.33547	124.33547	0.00000	123.95389	123.95389		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	126.49651	126.49651	0.00000	126.10740	126.10740		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	120.67426	120.67426	0.00000	120.68185	120.68185		0.00	0.00	0.00	0	16,403.00
I2050	On 08/05/2025		Bond Future	0.00	123.18264	123.18264	0.00000	123.19019	123.19019		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	123.29067	123.29067	0.00000	123.29700	123.29700		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.72635	125.72635	0.00000	125.73232	125.73232		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	125.49698	125.49698	0.00000	125.50063	125.50063		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	374.48400	374.48400	0.00000	374.40000	374.40000		0.00	0.00	0.00	0	874.00
IGOV	On 08/05/2025		Index Future	0.00	382.27100	382.27100	0.00000	382.18400	382.18400		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	389.98700	389.98700	0.00000	389.89600	389.89600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	397.70300	397.70300	0.00000	397.60900	397.60900		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	404.64900	404.64900	0.00000	404.55000	404.55000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

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
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	8.36000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025	Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 06/02/2025	Bond Future	0.00	8.19432	105.37718	0.00000	8.12132	105.50406		1.68	0.00	0.00	0	194,470.00
R186	On 08/05/2025	Bond Future	0.00	8.17588	107.54216	0.00000	8.09059	107.67143		1.64	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.19669	104.37447	0.00000	8.09488	104.50582		1.50	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,529.77000	1.52977	0.00000	1,634.44000	1.63444	1,529.770	1.99	0.78	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	66.84000	0.06684	0.00000	57.68000	0.05768	66.840	2.15	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.26263	106.41022	0.00000	8.13682	106.54366		1.26	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.68245	102.92407	0.00000	8.51901	103.05886		1.07	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	268.88938	268.88938	0.00000	268.90610	268.90610		0.00	0.00	0.00	0	1,916.00
R202	On 08/05/2025	Bond Future	0.00	274.47921	274.47921	0.00000	274.49557	274.49557		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	274.76169	274.76169	0.00000	274.77535	274.77535		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.19130	280.19130	0.00000	280.20401	280.20401		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	279.72304	279.72304	0.00000	279.72968	279.72968		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 06/02/2025	Bond Future	0.00	9.05348	96.09574	0.00000	8.96462	96.43694		5.90	0.00	0.00	0	161,918.00
R2030	On 06/02/2025	Bond Future	8.68 Call	436.89000	0.43689	0.00000	548.94000	0.54894	436.890	5.81	0.29	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	1,276.47000	1.27647	0.00000	1,490.00000	1.49000	1,276.470	5.99	0.58	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	263.76000	0.26376	0.00000	212.45000	0.21245	263.760	6.29	(0.18)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.10486	98.06977	0.00000	9.01031	98.41777		5.60	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	791.63000	0.79163	0.00000	919.82000	0.91982	791.630	5.48	0.34	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.95 Call	1,195.35000	1.19535	0.00000	1,361.44000	1.36144	1,195.350	5.58	0.45	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,628.31000	1.62831	0.00000	1,826.11000	1.82611	1,628.310	5.69	0.54	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.45 Call	2,230.23000	2.23023	0.00000	2,461.92000	2.46192	2,230.230	5.85	0.64	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.99 Put	483.84000	0.48384	0.00000	419.28000	0.41928	483.840	6.20	(0.21)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,618.16000	4.61816	0.00000	4,922.12000	4.92212	4,618.160	6.43	0.86	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	5,797.70000	5.79770	0.00000	6,118.38000	6.11838	5,797.700	6.70	0.91	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	20.97000	0.02097	0.00000	17.25000	0.01725	20.970	6.92	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	7.76000	0.00776	0.00000	6.28000	0.00628	7.760	6.92	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.17876	96.01368	0.00000	9.07783	96.36817		5.54	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,968.03000	4.96803	0.00000	5,262.79000	5.26279	4,968.030	6.50	0.82	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	64.53000	0.06453	0.00000	55.36000	0.05536	64.530	6.85	(0.03)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.26322	97.88574	0.00000	9.15535	98.24672		5.26	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.43475	95.55305	0.00000	9.31896	95.91939		5.16	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	0.00	9.68203	95.76337	0.00000	9.59959	96.16275		7.65	0.00	28,729,011.00	300	111,566.00

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
R2032	On 06/02/2025	Bond Future	9.42	Call	707.87	0.0000	0.70787	0.00000	864.38	0.86438	707.870	7.28	0.35	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,973.53	0.0000	1.97353	0.00000	2,246.51	2.24651	1,973.530	7.86	0.64	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	206.31	0.0000	0.20631	0.00000	169.70	0.16970	206.310	8.76	(0.11)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.74812	0.0000	93.56572	0.00000	9.66165	93.97309		7.71	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,208.24	0.0000	1.20824	0.00000	1,375.59	1.37559	1,208.240	7.50	0.38	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,376.32	0.0000	2.37632	0.00000	2,623.18	2.62318	2,376.320	7.85	0.58	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	417.45	0.0000	0.41745	0.00000	365.69	0.36569	417.450	8.81	(0.14)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.83054	0.0000	95.42955	0.00000	9.73976	95.84468		7.53	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.92984	0.0000	93.12905	0.00000	9.83438	93.55184		8.02	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.09217	0.0000	94.71861	0.00000	9.99163	95.14787		7.62	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		9.97506	0.0000	103.79433	0.00000	9.92399	104.07520		8.13	0.00	0.00	0	3,761.00
R2033	On 08/05/2025	Bond Future	0.00		10.05151	0.0000	100.87702	0.00000	9.99807	101.16339		8.37	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.14362	0.0000	102.88623	0.00000	10.08767	103.17790		8.16	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.25215	0.0000	99.84770	0.00000	10.19349	100.14462		8.62	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.42019	0.0000	101.54988	0.00000	10.35864	101.85102		8.31	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.26815	0.0000	95.40479	0.00000	10.19149	95.85201		9.40	0.00	24,423,626.24	256	86,903.00
R2035	On 06/02/2025	Bond Future	10.10	Call	1,122.12	0.0000	1.12212	0.00000	1,325.74	1.32574	1,122.120	9.21	0.41	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,567.91	0.0000	1.56791	0.00000	1,814.07	1.81407	1,567.910	9.41	0.50	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,821.65	0.0000	1.82165	0.00000	2,088.07	2.08807	1,821.650	9.52	0.55	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	789.00	0.0000	0.78900	0.00000	675.87	0.67587	789.000	9.92	(0.29)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	312.63	0.0000	0.31263	0.00000	262.59	0.26259	312.630	10.51	(0.14)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	201.69	0.0000	0.20169	0.00000	168.25	0.16825	201.690	10.76	(0.09)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.34216	0.0000	92.85296	0.00000	10.26244	93.30913		9.74	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,745.54	0.0000	2.74554	0.00000	3,010.11	3.01011	2,745.540	9.96	0.55	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,225.17	0.0000	1.22517	0.00000	1,105.86	1.10586	1,225.170	10.57	(0.29)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,750.32	0.0000	6.75032	0.00000	7,136.68	7.13668	6,750.320	11.18	0.83	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	494.65	0.0000	0.49465	0.00000	441.25	0.44125	494.650	11.46	(0.13)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	115.04	0.0000	0.11504	0.00000	100.83	0.10083	115.040	12.10	(0.04)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	32.89	0.0000	0.03289	0.00000	28.34	0.02834	32.890	12.10	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.43038	0.0000	94.70308	0.00000	10.34740	95.16790		9.56	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.53533	0.0000	92.04302	0.00000	10.44887	92.51651		10.35	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.69156	0.0000	93.61508	0.00000	10.60130	94.09594		9.94	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.65426	0.0000	85.86918	0.00000	10.58299	86.29761		10.85	0.00	726,625,001.16	8,462	166,095.00
R2037	On 08/05/2025	Bond Future	0.00		10.73987	0.0000	87.63303	0.00000	10.66592	88.07012		10.78	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	10,087.91	0.0000	10.08791	0.00000	10,494.30	10.49430	10,087.910	13.15	0.92	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	13,471.50	0.0000	13.47150	0.00000	13,898.08	13.89808	13,471.500	13.41	0.97	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,694.15	0.0000	13.69415	0.00000	14,121.57	14.12157	13,694.150	13.41	0.97	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.83986	0.0000	85.11805	0.00000	10.76306	85.56345		11.19	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,842.59	0.0000	1.84259	0.00000	2,017.45	2.01745	1,842.590	10.76	0.37	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,362.19	0.0000	2.36219	0.00000	2,565.94	2.56594	2,362.190	10.97	0.43	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,607.67	0.0000	2.60767	0.00000	2,823.63	2.82363	2,607.670	11.07	0.46	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,630.89	0.0000	2.63089	0.00000	2,456.14	2.45614	2,630.890	11.55	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,946.57	0.0000	1.94657	0.00000	1,809.89	1.80989	1,946.570	11.98	(0.33)	0.00	0	2,541.00

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
R2037	On 07/08/2025	Bond Future	11.82	Put	1,370.87	0.0000	1.37087	0.00000	1,269.62	0.0000	1,370.870	12.46	(0.25)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,005.21	0.0000	1.00521	0.00000	928.30	0.0000	1,005.210	12.88	(0.19)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.94384	0.0000	86.77669	0.00000	10.86413	0.0000	87.23040	11.65	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.09338	0.0000	84.00131	0.00000	11.01050	0.0000	84.46207	11.82	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		10.83222	0.0000	104.27158	0.00000	10.78163	0.0000	104.62353	10.45	0.00	441,173,054.98	4,231	6,628.00
R2038	On 08/05/2025	Bond Future	0.00		10.92327	0.0000	100.92217	0.00000	10.87073	0.0000	101.28115	10.93	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.02662	0.0000	102.93212	0.00000	10.97207	0.0000	103.29774	10.78	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.14285	0.0000	99.45257	0.00000	11.08614	0.0000	99.82492	11.84	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,977.39	0.0000	3.97739	0.00000	4,166.75	0.0000	4.16675	3,977.390	11.60	0.48	0.00	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,997.81	0.0000	1.99781	0.00000	1,911.92	0.0000	1.91192	1,997.810	12.95	(0.25)	0.00	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.30432	0.0000	101.14625	0.00000	11.24532	0.0000	101.52412	11.41	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	100.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/02/2025	Bond Future	0.00		10.95230	0.0000	86.05381	0.00000	10.87602	0.0000	86.55145	11.81	0.00	41,650,044.04	484	68,456.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,956.03	0.0000	1.95603	0.00000	2,246.74	0.0000	2.24674	1,956.030	11.81	0.54	0.00	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	428.45	0.0000	0.42845	0.00000	362.30	0.0000	0.36230	428.450	12.97	(0.16)	0.00	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	146.60	0.0000	0.14660	0.00000	122.11	0.0000	0.12211	146.600	13.78	(0.06)	0.00	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.04099	0.0000	87.82141	0.00000	10.96198	0.0000	88.32913	11.75	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	10,351.87	0.0000	10.35187	0.00000	10,817.79	0.0000	10.81779	10,351.870	14.29	0.90	0.00	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	13,583.39	0.0000	13.58339	0.00000	14,073.95	0.0000	14.07395	13,583.390	14.64	0.96	0.00	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	13,910.79	0.0000	13.91079	0.00000	14,403.08	0.0000	14.40308	13,910.790	14.64	0.96	0.00	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.14312	0.0000	85.05945	0.00000	11.06121	0.0000	85.57684	12.25	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.24838	0.0000	86.71660	0.00000	11.16352	0.0000	87.24372	12.80	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.39552	0.0000	83.68899	0.00000	11.30742	0.0000	84.22441	13.04	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		11.03414	0.0000	82.25717	0.00000	10.96306	0.0000	82.73818	12.83	0.00	0.00	0	70,206.00
R2044	On 06/02/2025	Bond Future	10.65	Call	786.12	0.0000	0.78612	0.00000	945.24	0.0000	0.94524	786.120	12.24	0.29	0.00	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	2,311.48	0.0000	2.31148	0.00000	2,610.67	0.0000	2.61067	2,311.480	13.09	0.58	0.00	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	805.42	0.0000	0.80542	0.00000	699.08	0.0000	0.69908	805.420	13.73	(0.26)	0.00	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,408.11	0.0000	6.40811	0.00000	6,845.97	0.0000	6.84597	6,408.110	14.63	0.89	0.00	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	9,092.88	0.0000	9.09288	0.00000	9,558.13	0.0000	9.55813	9,092.880	15.49	0.96	0.00	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	3.28	0.0000	0.00328	0.00000	2.69	0.0000	0.00269	3.280	16.34	0.00	0.00	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.11818	0.0000	83.94679	0.00000	11.04469	0.0000	84.43751	12.77	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,156.29	0.0000	2.15629	0.00000	2,387.57	0.0000	2.38757	2,156.290	12.29	0.44	0.00	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,539.65	0.0000	1.53965	0.00000	1,403.10	0.0000	1.40310	1,539.650	13.40	(0.31)	0.00	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	641.29	0.0000	0.64129	0.00000	578.52	0.0000	0.57852	641.290	14.60	(0.15)	0.00	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.21433	0.0000	81.23293	0.00000	11.13827	0.0000	81.73303	13.34	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.31287	0.0000	82.81546	0.00000	11.23421	0.0000	83.32497	13.96	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.44941	0.0000	79.84620	0.00000	11.36788	0.0000	80.36370	14.25	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		10.96821	0.0000	85.45627	0.00000	10.89714	0.0000	85.95854	12.79	0.00	854,562.70	10	274,238.00
R2048	On 06/02/2025	Bond Future	10.30	Call	327.70	0.0000	0.32770	0.00000	415.91	0.0000	0.41591	327.700	11.73	0.15	0.00	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,047.38	0.0000	2.04738	0.00000	2,336.95	0.0000	2.33695	2,047.380	12.79	0.53	0.00	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	480.45	0.0000	0.48045	0.00000	411.64	0.0000	0.41164	480.450	14.05	(0.17)	0.00	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.04216	0.0000	82.76353	0.00000	10.96878	0.0000	83.27600	13.44	0.00	0.00	0	15,902.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 07/08/2025	Bond Future	0.00	11.12635	84.41243	0.00000	11.05053	84.93473		13.32	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.22180	81.61471	0.00000	11.14340	82.14684		14.27	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.35340	83.00727	0.00000	11.27214	83.54779		13.96	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	10.97660	109.86408	0.00000	10.90550	110.51433		12.93	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.05333	106.25219	0.00000	10.97984	106.91551		13.59	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.13921	108.36812	0.00000	11.06321	109.04429		13.47	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.23437	104.61609	0.00000	11.15572	105.30490		13.94	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.36409	106.39738	0.00000	11.28252	107.09713		13.73	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/02/2025	Bond Future	0.00	10.43820	75.08843	0.00000	10.36181	75.49151		10.80	0.00	0.00	0	13,455.00
R209	On 08/05/2025	Bond Future	0.00	10.51127	73.47571	0.00000	10.43213	73.88700		11.19	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.59572	74.93945	0.00000	10.51374	75.35857		11.06	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.69169	73.24835	0.00000	10.60669	73.67530		12.01	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.83006	74.49903	0.00000	10.74183	74.93274		11.60	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	244.64162	244.64162	0.00000	244.81206	244.81206		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.36106	246.36106	0.00000	246.53365	246.53365		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.32982	251.32982	0.00000	251.50473	251.50473		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.86936	252.86936	0.00000	253.04391	253.04391		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.26896	257.26896	0.00000	257.44446	257.44446		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 06/02/2025	Bond Future	0.00	9.44468	92.09444	0.00000	9.34623	92.51033		6.91	0.00	0.00	0	73,253.00
R213	On 08/05/2025	Bond Future	0.00	9.50181	90.42785	0.00000	9.39814	90.85209		6.86	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.57720	92.22997	0.00000	9.46782	92.66225		6.66	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.67616	90.47476	0.00000	9.56048	90.91513		6.86	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.84796	92.02278	0.00000	9.72525	92.46996		6.46	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	10.78538	70.56756	0.00000	10.71433	70.97249		12.36	0.00	0.00	0	18,407.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,392.56000	5.39256	0.00000	5,762.59000	5.76259	5,392.560	14.10	0.89	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,681.48000	7.68148	0.00000	8,074.15000	8.07415	7,681.480	14.93	0.96	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	1.32000	0.00132	0.00000	1.07000	0.00107	1.320	15.75	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.85606	68.71279	0.00000	10.78275	69.12598		12.91	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	10.93705	70.08193	0.00000	10.86138	70.50301		12.80	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.02975	68.14783	0.00000	10.95159	68.57685		14.05	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.15932	69.31188	0.00000	11.07845	69.74768		13.60	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,263,455,300.12		13,743	1,567,771.00
Grand Total:											1,263,455,300.12		13,743	1,567,771.00