

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2024

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 01/02/2024		Index Future	0.00	946.28200	946.28200	0.00000	945.61300	945.61300	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	968.49000	968.49000	0.00000	966.26300	966.26300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	989.75300	989.75300	0.00000	987.47500	987.47500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,012.74500	1,012.74500	0.00000	1,010.41100	1,010.41100	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,034.49800	1,034.49800	0.00000	1,032.11000	1,032.11000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,096.35700	1,096.35700	0.00000	1,094.90200	1,094.90200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,123.04800	1,123.04800	0.00000	1,118.81200	1,118.81200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,147.70400	1,147.70400	0.00000	1,143.37300	1,143.37300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,174.36600	1,174.36600	0.00000	1,169.93000	1,169.93000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,199.59100	1,199.59100	0.00000	1,195.05500	1,195.05500	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	948.62400	948.62400	0.00000	947.87900	947.87900	0.00	0.00	47,431,200.00	5	0.00
ALBI	On 02/05/2024		Index Future	0.00	971.57100	971.57100	0.00000	968.57800	968.57800	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	992.90100	992.90100	0.00000	989.84100	989.84100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,015.96700	1,015.96700	0.00000	1,012.83200	1,012.83200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,037.78900	1,037.78900	0.00000	1,034.58300	1,034.58300	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 01/02/2024		Bond Future	0.00	12.19500	76.79983	0.00000	12.20652	76.74750	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.27232	74.93044	0.00000	12.33645	74.64437	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.40337	76.59310	0.00000	12.47034	76.30051	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.56663	74.58680	0.00000	12.63693	74.28702	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.73464	76.20162	0.00000	12.80829	75.89507	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 01/02/2024		Bond Future	0.00	12.73500	72.63707	0.00000	12.74640	72.57679	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.82360	70.16858	0.00000	12.87181	69.91739	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	12.94823	71.72512	0.00000	12.99834	71.46822	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.09821	69.13860	0.00000	13.15058	68.87537	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.24502	70.63356	0.00000	13.29957	70.36437	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 01/02/2024		GOVI	0.00	935.02200	935.02200	0.00000	934.28200	934.28200	0.00	0.00	56,101,320.00	6	0.00
GOVI	On 02/05/2024		GOVI	0.00	957.65600	957.65600	0.00000	954.68400	954.68400	0.00	0.00	0.00	0	723.00
GOVI	On 01/08/2024		GOVI	0.00	978.68100	978.68100	0.00000	975.64200	975.64200	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,001.41700	1,001.41700	0.00000	998.30300	998.30300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,022.92600	1,022.92600	0.00000	1,019.74200	1,019.74200	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 01/02/2024		Bond Future	0.00	175.95009	175.95009	0.00000	175.98312	175.98312	0.00	0.00	1,822,491,032.22	10,358	0.00
I2025	On 02/05/2024		Bond Future	0.00	179.83592	179.83592	0.00000	179.87001	179.87001	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.99411	181.99411	0.00000	182.02892	182.02892	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.26536	186.26536	0.00000	186.30023	186.30023	0.00	0.00	0.00	0	75.00
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

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 01/02/2024		Bond Future	0.00	128.82598	128.82598	0.00000	128.81429	128.81429	0.00	0.00	444,449,631.00	3,450	0.00
I2029	On 02/05/2024		Bond Future	0.00	130.30702	130.30702	0.00000	130.29526	130.29526	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	133.19875	133.19875	0.00000	133.18647	133.18647	0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024		Bond Future	0.00	134.92648	134.92648	0.00000	134.91367	134.91367	0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025		Bond Future	0.00	137.85250	137.85250	0.00000	137.83899	137.83899	0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024		Bond Future	0.00	122.39497	122.39497	0.00000	122.46038	122.46038	0.00	0.00	265,841,874.84	2,172	0.00
I2033	On 02/05/2024		Bond Future	0.00	123.63269	123.63269	0.00000	123.69981	123.69981	0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024		Bond Future	0.00	126.37649	126.37649	0.00000	126.44480	126.44480	0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024		Bond Future	0.00	127.84745	127.84745	0.00000	127.91717	127.91717	0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025		Bond Future	0.00	130.62015	130.62015	0.00000	130.69096	130.69096	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 01/02/2024		Bond Future	0.00	131.76337	131.76337	0.00000	131.78074	131.78074	0.00	0.00	93,024,939.22	706	0.00
I2038	On 02/05/2024		Bond Future	0.00	134.67336	134.67336	0.00000	134.69130	134.69130	0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024		Bond Future	0.00	135.60010	135.60010	0.00000	135.61857	135.61857	0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024		Bond Future	0.00	138.78209	138.78209	0.00000	138.80036	138.80036	0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025		Bond Future	0.00	139.67681	139.67681	0.00000	139.69575	139.69575	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 01/02/2024		Bond Future	0.00	115.80179	115.80179	0.00000	115.55315	115.55315	0.00	0.00	1,227,846,379.37	10,603	0.00
I2046	On 02/05/2024		Bond Future	0.00	116.21588	116.21588	0.00000	115.96196	115.96196	0.00	0.00	0.00	0	16,158.00
I2046	On 01/08/2024		Bond Future	0.00	118.79484	118.79484	0.00000	118.53491	118.53491	0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024		Bond Future	0.00	119.38484	119.38484	0.00000	119.11884	119.11884	0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025		Bond Future	0.00	121.97287	121.97287	0.00000	121.70078	121.70078	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 01/02/2024		Bond Future	0.00	115.25616	115.25616	0.00000	115.27134	115.27134	0.00	0.00	1,112,221,944.00	9,650	0.00
I2050	On 02/05/2024		Bond Future	0.00	117.80158	117.80158	0.00000	117.81731	117.81731	0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024		Bond Future	0.00	118.11922	118.11922	0.00000	118.13517	118.13517	0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024		Bond Future	0.00	120.89079	120.89079	0.00000	120.90690	120.90690	0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	121.15516	121.15516	0.00000	121.17178	121.17178	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 01/02/2024		Index Future	0.00	346.35100	346.35100	0.00000	346.12200	346.12200	0.00	0.00	51,952,650.00	15	0.00
IGOV	On 02/05/2024		Index Future	0.00	354.01000	354.01000	0.00000	353.76700	353.76700	0.00	0.00	130,983,700.00	37	590.00
IGOV	On 01/08/2024		Index Future	0.00	361.86600	361.86600	0.00000	361.61700	361.61700	0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024		Index Future	0.00	370.36200	370.36200	0.00000	370.10600	370.10600	0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	378.39700	378.39700	0.00000	378.13400	378.13400	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

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IS10	On 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
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
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.34800	91.65200	0.00000	8.34800	91.65200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.27000	91.73000	0.00000	8.27000	91.73000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.24000	91.76000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.14800	91.85200	0.00000	8.15200	91.84800			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024	Jibar Tradeable Future	0.00	8.15000	91.85000	0.00000	8.15000	91.85000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.93900	92.06100	0.00000	7.94100	92.05900			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.58800	92.41200	0.00000	7.59000	92.41000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.54000	92.46000	0.00000	7.54000	92.46000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.35000	92.65000	0.00000	7.35000	92.65000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.39000	92.61000	0.00000	7.39000	92.61000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.45000	92.55000	0.00000	7.45000	92.55000			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.64000	105.96963	0.00000	8.64493	105.95695			2.89	0.00	3,492,123,187.02	32,954	0.00
R186	On 02/05/2024	Bond Future	0.00	8.57516	108.37552	0.00000	8.61935	108.27077			2.79	0.00	0.00	0	92,667.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,744.60000	2.74460	0.00000	2,648.29000	2.64829	2,744.600	3.33	0.94	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	10.77000	0.01077	0.00000	12.94000	0.01294	10.770	3.68	(0.02)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.53360	105.44610	0.00000	8.58312	105.33887			2.92	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.50234	107.89275	0.00000	8.55915	107.78258			2.62	0.00	5,502,530.25	51	44,477.00
R186	On 06/02/2025	Bond Future	0.00	8.47547	104.89040	0.00000	8.54093	104.77749			2.49	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 01/02/2024	Bond Future	0.00	259.00127	259.00127	0.00000	258.93184	258.93184			0.00	0.00	1,227,925,021.07	4,741	0.00
R202	On 02/05/2024	Bond Future	0.00	264.61434	264.61434	0.00000	264.65085	264.65085			0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024	Bond Future	0.00	265.40862	265.40862	0.00000	265.44584	265.44584			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	271.63701	271.63701	0.00000	271.67382	271.67382			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	272.31433	272.31433	0.00000	272.35245	272.35245			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 01/02/2024	Bond Future	0.00	9.73500	92.39801	0.00000	9.75063	92.33180			6.33	0.00	3,717,079,544.29	40,229	0.00
R2030	On 01/02/2024	Bond Future	9.57 Call	0.00000	0.00000	0.00000	0.28000	0.00028			5.83	0.00	0.00	400	0.00
R2030	On 01/02/2024	Bond Future	9.89 Call	653.96000	0.65396	0.00000	592.06000	0.59206	653.960	6.68	1.00	0.00	1,000	0.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	821.78000	0.82178	0.00000	756.72000	0.75672	821.780	6.78	1.00	0.00	1,360	0.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	1,114.55000	1.11455	0.00000	1,048.42000	1.04842	1,114.550	6.96	1.00	0.00	500	0.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,406.15000	1.40615	0.00000	1,339.94000	1.33994	1,406.150	7.12	1.00	0.00	800	0.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	1,779.36000	1.77936	0.00000	1,713.15000	1.71315	1,779.360	7.33	1.00	0.00	200	0.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,724.47000	2.72447	0.00000	2,658.26000	2.65826	2,724.470	7.83	1.00	0.00	1,000	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
R2030	On 01/02/2024	Bond Future	11.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		9.03	0.00	0.00	700	0.00
R2030	On 01/02/2024	Bond Future	11.31	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		9.57	0.00	0.00	1,360	0.00
R2030	On 01/02/2024	Bond Future	11.75	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.34	0.00	0.00	200	0.00
R2030	On 01/02/2024	Bond Future	11.85	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.34	0.00	0.00	500	0.00
R2030	On 01/02/2024	Bond Future	11.86	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.34	0.00	0.00	500	0.00
R2030	On 01/02/2024	Bond Future	12.10	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.34	0.00	0.00	400	0.00
R2030	On 02/05/2024	Bond Future	0.00		9.74783	94.56726	0.00000	9.80121	94.34813			6.52	0.00	142,418,293.56	1,506	132,425.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,049.92000	1.04992	0.00000	958.94000	0.95894	1,049.920		6.48	0.46	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,277.92000	2.27792	0.00000	2,131.90000	2.13190	2,277.920		6.79	0.71	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,749.80000	3.74980	0.00000	3,567.81000	3.56781	3,749.800		7.16	0.86	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,446.03000	4.44603	0.00000	4,253.58000	4.25358	4,446.030		7.33	0.90	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,522.41000	5.52241	0.00000	5,319.07000	5.31907	5,522.410		7.60	0.94	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	12.98000	0.01298	0.00000	15.95000	0.01595	12.980		8.15	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	3.07000	0.00307	0.00000	3.91000	0.00391	3.070		8.15	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	0.16000	0.00016	0.00000	0.22000	0.00022	0.160		8.15	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.79788	92.63761	0.00000	9.85443	92.41347			6.48	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		9.86088	94.78675	0.00000	9.92114	94.55700			6.44	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		9.92982	92.80942	0.00000	9.99396	92.57439			6.25	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 01/02/2024	Bond Future	0.00		10.60000	90.27204	0.00000	10.62592	90.14466			7.90	0.00	1,611,446,186.04	17,851	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000			6.16	0.00	0.00	1,200	0.00
R2032	On 01/02/2024	Bond Future	10.59	Call	0.00000	0.00000	0.00000	81.61000	0.08161			8.18	0.00	0.00	1,000	0.00
R2032	On 01/02/2024	Bond Future	10.76	Call	782.46000	0.78246	0.00000	664.54000	0.66454	782.460		8.70	1.00	0.00	2,400	0.00
R2032	On 01/02/2024	Bond Future	10.78	Call	879.62000	0.87962	0.00000	757.71000	0.75771	879.620		8.76	1.00	0.00	200	0.00
R2032	On 01/02/2024	Bond Future	10.85	Put	0.00000	0.00000	0.00000	0.62000	0.00062			8.95	0.00	0.00	17,000	0.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,459.66000	1.45966	0.00000	1,332.38000	1.33238	1,459.660		9.10	1.00	0.00	8,500	0.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,367.74000	2.36774	0.00000	2,240.36000	2.24036	2,367.740		9.61	1.00	0.00	1,000	0.00
R2032	On 01/02/2024	Bond Future	11.33	Put	0.00000	0.00000	0.00000	0.00000	0.00000			10.23	0.00	0.00	17,000	0.00
R2032	On 01/02/2024	Bond Future	11.35	Put	0.00000	0.00000	0.00000	0.00000	0.00000			10.28	0.00	0.00	17,000	0.00
R2032	On 01/02/2024	Bond Future	11.55	Put	0.00000	0.00000	0.00000	0.00000	0.00000			10.78	0.00	0.00	8,500	0.00
R2032	On 01/02/2024	Bond Future	11.75	Put	0.00000	0.00000	0.00000	0.00000	0.00000			11.21	0.00	0.00	200	0.00
R2032	On 01/02/2024	Bond Future	12.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000			11.76	0.00	0.00	17,000	0.00
R2032	On 01/02/2024	Bond Future	12.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000			12.84	0.00	0.00	200	0.00
R2032	On 01/02/2024	Bond Future	12.62	Put	0.00000	0.00000	0.00000	0.00000	0.00000			12.84	0.00	0.00	1,200	0.00
R2032	On 01/02/2024	Bond Future	12.73	Put	0.00000	0.00000	0.00000	0.00000	0.00000			12.84	0.00	0.00	500	0.00
R2032	On 02/05/2024	Bond Future	0.00		10.62981	88.30811	0.00000	10.70394	87.95159			8.67	0.00	88,308,110.00	1,000	151,086.00
R2032	On 02/05/2024	Bond Future	10.36	Call	912.00000	0.91200	0.00000	794.14000	0.79414	912.000		8.33	0.37	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,358.36000	1.35836	0.00000	1,202.83000	1.20283	1,358.360		8.51	0.48	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,406.62000	1.40662	0.00000	1,247.46000	1.24746	1,406.620		8.52	0.49	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,557.14000	1.55714	0.00000	1,387.11000	1.38711	1,557.140		8.58	0.52	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,148.26000	2.14826	0.00000	1,941.42000	1.94142	2,148.260		8.78	0.62	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,896.52000	2.89652	0.00000	2,653.66000	2.65366	2,896.520		9.03	0.72	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	580.22000	0.58022	0.00000	677.48000	0.67748	580.220		9.17	(0.24)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,838.45000	3.83845	0.00000	3,562.24000	3.56224	3,838.450		9.34	0.81	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	194.07000	0.19407	0.00000	234.38000	0.23438	194.070		9.87	(0.09)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	21.12000	0.02112	0.00000	26.98000	0.02698	21.120		10.98	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	9.46000	0.00946	0.00000	12.37000	0.01237	9.460		10.98	(0.01)	0.00	0	500.00

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 02/05/2024	Bond Future	13.35 Put	5.65000	0.00565	0.00000	7.50000	0.00750	5.650	10.98	0.00	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	10.70717	90.24642	0.00000	10.78480	89.88188		8.56	0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.80704	88.17360	0.00000	10.88879	87.80025		8.70	0.00	88,173.60	0.00	1	1,525.00
R2032	On 07/11/2024	Bond Future	11.64 Call	5,099.67000	5.09967	0.00000	4,842.00000	4.84200	5,099.670	9.53	0.71	0.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	280.96000	0.28096	0.00000	311.99000	0.31199	280.960	10.60	(0.07)	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.91016	90.06336	0.00000	10.99605	89.68164		7.46	0.00	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	0.00	11.40000	88.23381	0.00000	11.42118	88.11729		10.20	0.00	1,169,186,216.31	0.00	13,251	0.00
R2035	On 01/02/2024	Bond Future	10.62 Call	0.00000	0.00000	0.00000	0.00000	0.00000		14.24	0.00	0.00	0.00	400	0.00
R2035	On 01/02/2024	Bond Future	11.12 Call	0.00000	0.00000	0.00000	1.21000	0.00121		14.24	0.00	0.00	0.00	400	0.00
R2035	On 01/02/2024	Bond Future	13.46 Put	0.00000	0.00000	0.00000	0.00000	0.00000		14.24	0.00	0.00	0.00	400	0.00
R2035	On 02/05/2024	Bond Future	0.00	11.44121	85.93145	0.00000	11.51521	85.53056		10.43	0.00	0.00	0.00	0	163,560.00
R2035	On 01/08/2024	Bond Future	0.00	11.53404	87.81786	0.00000	11.61110	87.40798		10.41	0.00	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.65396	85.34074	0.00000	11.73458	84.92099		10.71	0.00	1,792,155.54	0.00	21	19,854.00
R2035	On 06/02/2025	Bond Future	0.00	11.77758	87.17026	0.00000	11.86179	86.74119		9.43	0.00	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	0.00	11.84000	78.26244	0.00000	11.85119	78.20117		11.65	0.00	6,315,465,858.24	0.00	80,696	0.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,352.33000	1.35233	0.00000	1,297.10000	1.29710	1,352.330	16.15	1.00	0.00	0.00	2,500	0.00
R2037	On 01/02/2024	Bond Future	12.93 Put	0.00000	0.00000	0.00000	0.00000	0.00000		16.15	0.00	0.00	0.00	2,500	0.00
R2037	On 01/02/2024	Bond Future	13.93 Put	0.00000	0.00000	0.00000	0.00000	0.00000		16.15	0.00	0.00	0.00	2,500	0.00
R2037	On 02/05/2024	Bond Future	0.00	11.89406	80.25196	0.00000	11.95758	79.90886		11.33	0.00	0.00	0.00	0	83,757.00
R2037	On 01/08/2024	Bond Future	0.00	12.00359	77.75765	0.00000	12.06968	77.40686		11.95	0.00	48,054,227.70	0.00	618	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,933.44000	2.93344	0.00000	2,751.11000	2.75111	2,933.440	12.11	0.55	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	848.28000	0.84828	0.00000	924.74000	0.92474	848.280	13.68	(0.19)	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	447.70000	0.44770	0.00000	492.28000	0.49228	447.700	14.61	(0.11)	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.12687	79.56095	0.00000	12.19582	79.20166		11.87	0.00	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.25185	77.00571	0.00000	12.32367	76.63846		12.30	0.00	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future	0.00	12.17500	78.00948	0.00000	12.19125	77.91617		12.38	0.00	1,827,606,097.44	0.00	23,428	0.00
R2040	On 01/02/2024	Bond Future	12.30 Call	713.35000	0.71335	0.00000	690.75000	0.69075	713.350	17.10	1.00	0.00	0.00	1,000	0.00
R2040	On 01/02/2024	Bond Future	12.90 Call	3,998.83000	3.99883	0.00000	3,905.52000	3.90552	3,998.830	17.10	1.00	0.00	0.00	1,000	0.00
R2040	On 01/02/2024	Bond Future	13.90 Put	0.00000	0.00000	0.00000	0.00000	0.00000		17.10	0.00	0.00	0.00	1,000	0.00
R2040	On 02/05/2024	Bond Future	0.00	12.25035	79.91884	0.00000	12.30352	79.61764		12.05	0.00	42,436,904.04	0.00	531	136,340.00
R2040	On 01/08/2024	Bond Future	0.00	12.36642	77.16687	0.00000	12.42172	76.85889		12.75	0.00	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.49598	78.95625	0.00000	12.55364	78.64079		12.68	0.00	1,579,125.00	0.00	20	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	12.62673	76.13719	0.00000	12.68676	75.81472		13.22	0.00	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future	0.00	12.29000	73.99279	0.00000	12.28622	74.01457		13.12	0.00	1,521,883,704.72	0.00	20,568	0.00
R2044	On 01/02/2024	Bond Future	13.00 Put	0.00000	0.00000	0.00000	0.00000	0.00000		18.06	0.00	0.00	0.00	15,000	0.00
R2044	On 01/02/2024	Bond Future	13.25 Put	0.00000	0.00000	0.00000	0.00000	0.00000		18.06	0.00	0.00	0.00	5,000	0.00
R2044	On 02/05/2024	Bond Future	0.00	12.35252	75.87404	0.00000	12.39524	75.63088		12.78	0.00	351,069,183.08	0.00	4,627	81,797.00
R2044	On 01/08/2024	Bond Future	0.00	12.46537	73.15843	0.00000	12.50977	72.90980		13.57	0.00	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00	12.59075	74.85481	0.00000	12.63702	74.60007		13.51	0.00	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.71687	72.07307	0.00000	12.76502	71.81260		14.12	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	
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
R2048	On 01/02/2024	Bond Future	0.00	12.19500	77.21697	0.00000	12.20623	77.15060			12.87		0.00 1,171,149,783.99	15,167	0.00	
R2048	On 01/02/2024	Bond Future	11.50 Call	0.00000	0.00000	0.00000	0.00000	0.00000			17.78		0.00	0.00	2,000	0.00
R2048	On 01/02/2024	Bond Future	12.30 Call	616.47000	0.61647	0.00000	640.91000	0.64091	616.470		17.78		1.00	0.00	1,200	0.00
R2048	On 01/02/2024	Bond Future	13.10 Put	0.00000	0.00000	0.00000	0.00000	0.00000			17.78		0.00	0.00	2,200	0.00
R2048	On 01/02/2024	Bond Future	13.37 Put	0.00000	0.00000	0.00000	0.00000	0.00000			17.78		0.00	0.00	2,000	0.00
R2048	On 01/02/2024	Bond Future	13.90 Put	0.00000	0.00000	0.00000	0.00000	0.00000			17.78		0.00	0.00	2,200	0.00
R2048	On 02/05/2024	Bond Future	0.00	12.25788	74.66767	0.00000	12.30577	74.38793			13.30		0.00 1,792,024.08	24	245,525.00	
R2048	On 01/08/2024	Bond Future	0.00	12.35725	76.30677	0.00000	12.40695	76.02071			13.33		0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.47992	73.62590	0.00000	12.53173	73.33287			14.08		0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.60387	75.20387	0.00000	12.65780	74.90427			13.87		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 01/02/2024	Bond Future	0.00	12.21500	99.38366	0.00000	12.23120	99.26085			13.07		0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.28294	95.96181	0.00000	12.33608	95.56436			13.50		0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.38777	98.06800	0.00000	12.44299	97.66159			13.53		0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.51304	94.47119	0.00000	12.57068	94.05499			14.30		0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.63657	96.49456	0.00000	12.69660	96.06905			14.08		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 01/02/2024	Bond Future	0.00	11.54500	68.05151	0.00000	11.55604	67.99812			11.62		0.00 263,495,446.72	3,872	0.00	
R209	On 02/05/2024	Bond Future	0.00	11.58333	66.63253	0.00000	11.64656	66.33026			11.85		0.00	0.00	0	13,247.00
R209	On 01/08/2024	Bond Future	0.00	11.67372	68.09508	0.00000	11.73928	67.78606			11.88		0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	11.78388	66.51842	0.00000	11.85216	66.20190			12.32		0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.89386	67.94405	0.00000	11.96479	67.62053			11.57		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 01/02/2024	Bond Future	0.00	233.14773	233.14773	0.00000	233.00330	233.00330			0.00		0.00 69,944,319.00	300	0.00	
R210	On 02/05/2024	Bond Future	0.00	235.23004	235.23004	0.00000	234.90034	234.90034			0.00		0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	240.45014	240.45014	0.00000	240.11262	240.11262			0.00		0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	242.76187	242.76187	0.00000	242.41615	242.41615			0.00		0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	248.02560	248.02560	0.00000	247.67158	247.67158			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 01/02/2024	Bond Future	0.00	10.24000	87.05657	0.00000	10.26586	86.94215			7.25		0.00 1,256,226,305.10	14,430	0.00	
R213	On 02/05/2024	Bond Future	0.00	10.27566	85.51275	0.00000	10.32891	85.28280			7.86		0.00	0.00	0	26,520.00
R213	On 01/08/2024	Bond Future	0.00	10.33640	87.39001	0.00000	10.39233	87.15480			7.65		0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.42541	85.85729	0.00000	10.48453	85.61629			7.86		0.00 2,404,004.12	28	16,163.00	
R213	On 06/02/2025	Bond Future	0.00	10.52125	87.69869	0.00000	10.58366	87.45218			7.03		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 01/02/2024	Bond Future	0.00	12.01500	63.21426	0.00000	12.02616	63.15964			12.83		0.00 366,200,208.18	5,793	0.00	
R214	On 02/05/2024	Bond Future	0.00	12.07174	61.46631	0.00000	12.11945	61.23511			13.19		0.00	0.00	0	20,992.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,758.80000	1.75880	0.00000	1,646.43000	1.64643	1,758.800		13.42		0.54	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,813.03000	1.81303	0.00000	1,698.51000	1.69851	1,813.030		13.45		0.55	0.00	0	5,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	496.67000	0.49667	0.00000	549.55000	0.54955	496.670		14.83		(0.19)	0.00	0	15,610.00

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	
R214	On 02/05/2024	Bond Future	13.52	Put	175.94000	0.17594	0.00000	198.71000	0.19871	175.940	16.02	(0.08)	0.00	0	15,610.00
R214	On 01/08/2024	Bond Future	0.00		12.16462	62.81564	0.00000	12.21402	62.57921		13.23	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.28007	60.96650	0.00000	12.33142	60.72435		13.91	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.39668	62.27346	0.00000	12.44999	62.02585		13.71	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 :											29,947,521,279.74	461,829	1,518,742.00		
Grand Total:											29,947,521,279.74	461,829	1,518,742.00		