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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2022

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	04/08/2022	Index Future	811.98800	811.98800		809.22500	809.22500			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	824.31200	824.31200		821.51700	821.51700			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	838.40800	838.40800		835.57400	835.57400			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	853.73600	853.73600		850.85500	850.85500			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	853.73600	853.73600		850.86000	850.86000			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	910.80500	910.80500		906.46500	906.46500			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	924.62800	924.62800		920.23400	920.23400			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	940.44100	940.44100		935.98000	935.98000			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	957.63300	957.63300		953.09700	953.09700			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	957.63300	957.63300		953.10000	953.10000			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	810.23300	810.23300		807.50100	807.50100			0.00	0.00	0	138.0
ALBI	On	03/11/2022	Index Future	822.53100	822.53100		819.76700	819.76700			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	836.59700	836.59700		833.79300	833.79300			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	Open Interest
ALBI	On 04/05/2023	Index Future		851.89100	851.89100		849.04200	849.04200			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		851.89100	851.89100		849.04000	849.04000			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 04/08/2022	Bond Future		12.39956	73.88176		12.43782	73.70292			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future		12.63104	71.22649		12.67077	71.04581			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.85193	72.46390		12.89327	72.28081			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		13.05960	70.01815		13.10265	69.83215			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		14.59343	66.05935		13.10000	13.10000			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 04/08/2022	Bond Future		12.82363	71.64762		12.86169	71.44775			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future		13.03972	68.48198		13.07932	68.27988			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.23878	69.67371		13.27996	69.46881			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		13.43469	66.70528		13.47761	66.49705			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		14.78577	62.83501		13.48000	13.48000			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 04/08/2022	GOVI		798.99000	798.99000		796.25500	796.25500			0.00	0.00	0	1,110.0
GOVI	On 03/11/2022	GOVI		811.11700	811.11700		808.35000	808.35000			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		824.98800	824.98800		822.18100	822.18100			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		840.07000	840.07000		837.21700	837.21700			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		840.07000	840.07000		837.22000	837.22000			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		161.18189	161.18189		161.04414	161.04414			0.00	100,577,499.36	624	10,643.0
I2025	On 03/11/2022	Bond Future		163.64382	163.64382		163.50597	163.50597			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		164.79703	164.79703		164.65830	164.65830			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		167.85017	167.85017		167.70998	167.70998			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		157.05230	157.05230		167.71000	167.71000			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 04/08/2022	Bond Future		117.67539	117.67539		118.38722	118.38722			0.00	0.00	0	2,682.0
I2029	On 03/11/2022	Bond Future		118.22407	118.22407		118.94827	118.94827			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future		120.27501	120.27501		121.01293	121.01293			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
I2029	On 04/05/2023	Bond Future		121.21754	121.21754		121.96983	121.96983			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		114.64640	114.64640		121.97000	121.97000			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
I2033	On 04/08/2022	Bond Future		110.98365	110.98365		111.27474	111.27474			0.00	0.00	0	9,068.0
I2033	On 03/11/2022	Bond Future		111.34546	111.34546		111.64242	111.64242			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		113.27688	113.27688		113.57999	113.57999			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future		114.00457	114.00457		114.31401	114.31401			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		107.82943	107.82943		114.31000	114.31000			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 04/08/2022	Bond Future		124.41602	124.41602		124.62981	124.62981			0.00	7,216,129.16	58	4,802.0
I2038	On 03/11/2022	Bond Future		126.31642	126.31642		126.53515	126.53515			0.00	8,842,149.40	70	70.0
I2038	On 02/02/2023	Bond Future		126.61188	126.61188		126.83551	126.83551			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		128.95845	128.95845		129.18700	129.18700			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		120.01859	120.01859		129.19000	129.19000			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 04/08/2022	Bond Future		112.63328	112.63328		112.79931	112.79931			0.00	0.00	0	17,369.0
I2046	On 03/11/2022	Bond Future		112.39169	112.39169		112.56160	112.56160			0.00	1,685,875.35	15	1,581.0
I2046	On 02/02/2023	Bond Future		114.34213	114.34213		114.51599	114.51599			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		114.44118	114.44118		114.61915	114.61915			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		108.18914	108.18914		114.62000	114.62000			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 04/08/2022	Bond Future		113.05539	113.05539		113.65717	113.65717			0.00	4,296,104.82	38	12,091.0
I2050	On 03/11/2022	Bond Future		114.78203	114.78203		115.39418	115.39418			0.00	1,721,730.45	15	15.0
I2050	On 02/02/2023	Bond Future		114.66731	114.66731		115.29132	115.29132			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		116.79257	116.79257		117.42883	117.42883			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		108.31189	108.31189		117.43000	117.43000			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 04/08/2022	Index Future		311.58900	311.58900		312.15600	312.15600			0.00	0.00	0	717.0
IGOV	On 03/11/2022	Index Future		316.39500	316.39500		316.97400	316.97400			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future		321.88200	321.88200		322.47400	322.47400			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		327.84000	327.84000		328.44500	328.44500			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		327.84000	327.84000		328.45000	328.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		5.08500	94.91500		5.08500	94.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.65000	94.35000		5.66000	94.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.82500	94.17500		5.83500	94.16500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.35000	93.65000		6.38000	93.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.47000	93.53000		6.49000	93.51000			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
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.99500		93.00500		7.03500	92.96500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.55000		92.45000		7.57000	92.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.00500		91.99500		8.04500	91.95500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.19000		91.81000		8.22500	91.77500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.21000		91.79000		8.26000	91.74000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.41000		91.59000		8.45500	91.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.47500		91.52500		8.50500	91.49500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			9.04747		106.55376		9.14739	106.18929		4.95	0.00	8,950,515.84	84	86,407.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.62	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	0.01000		0.00001		0.00000	0.00000	0.010	3.44	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	47.29000		0.04729		77.77000	0.07777	47.290	5.92	0.06	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.26186		108.15498		9.36898	107.78635		4.79	0.00	0.00	0	12,945.0
R186	On 03/11/2022	Bond Future	8.23	Call	161.05000		0.16105		123.23000	0.12323	161.050	4.75	0.11	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,876.08000		1.87608		2,128.31000	2.12831	1,876.080	4.70	0.66	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.44628		104.71039		9.56171	104.33643		4.91	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.61776		106.63040		9.74277	106.25031		4.78	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			12.64842		95.59719		9.74000	9.74000		4.82	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
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			329.60105		329.60105		329.57818	329.57818			0.00	8,240,026.25	25	809.0
R197	On 03/11/2022	Bond Future			334.63468		334.63468		334.61551	334.61551			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			331.69263		331.69263		331.67627	331.67627			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			337.84139		337.84139		337.82689	337.82689			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			337.36465		337.36465		337.83000	337.83000			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			240.68433		240.68433		241.31088	241.31088			0.00	0.00	0	6,833.0
R202	On 03/11/2022	Bond Future			244.35996		244.35996		244.99894	244.99894			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			243.95240		243.95240		244.60501	244.60501			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			248.47307		248.47307		249.13915	249.13915			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			230.29688		230.29688		249.14000	249.14000			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			6.70059		103.99085		6.61945	104.03483		0.66	0.00	12,478,902.00	120	26,718.0
R2023	On 03/11/2022	Bond Future			7.18260		101.63499		7.03216	101.68092		0.41	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future			10.65585		86.76151		10.75003	86.32810		8.07	0.00	1,041,138.12	12	91,419.0

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R2030	On	04/08/2022	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.77	0.00	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000	5.89	0.00	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	10.95	Put	322.13000	0.32213		476.68000	0.47668	322.130	8.69	0.25	0.00	0	800.0
R2030	On	03/11/2022	Bond Future			10.86180	88.06622		10.96034	87.62744		8.01	0.00	0.00	0	19,520.0
R2030	On	03/11/2022	Bond Future	9.70	Call	151.69000	0.15169		131.75000	0.13175	151.690	7.57	0.09	0.00	0	500.0
R2030	On	03/11/2022	Bond Future	10.20	Call	491.75000	0.49175		429.38000	0.42938	491.750	7.64	0.23	0.00	0	500.0
R2030	On	03/11/2022	Bond Future	11.57	Put	618.47000	0.61847		761.73000	0.76173	618.470	8.86	0.23	0.00	0	500.0
R2030	On	02/02/2023	Bond Future			11.05196	85.56809		11.15539	85.12264		8.28	0.00	0.00	0	0.0
R2030	On	02/02/2023	Bond Future	8.81	Call	72.63000	0.07263		67.32000	0.06732	72.630	8.23	0.04	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	9.08	Call	122.76000	0.12276		113.14000	0.11314	122.760	8.19	0.06	0.00	0	400.0
R2030	On	02/02/2023	Bond Future	9.66	Put	6,605.48000	6.60548		7,024.27000	7.02427	6,605.480	7.93	0.87	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	9.83	Call	402.53000	0.40253		367.46000	0.36746	402.530	7.86	0.16	0.00	0	400.0
R2030	On	02/02/2023	Bond Future	9.94	Put	5,453.65000	5.45365		5,857.61000	5.85761	5,453.650	7.81	0.82	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	11.16	Put	1,951.00000	1.95100		2,215.38000	2.21538	1,951.000	8.43	0.45	0.00	0	400.0
R2030	On	04/05/2023	Bond Future			11.23627	87.13842		11.34496	86.68544		8.14	0.00	0.00	0	0.0
R2030	On	04/05/2023	Bond Future	9.03	Call	189.29000	0.18929		177.44000	0.17744	189.290	7.86	0.07	0.00	0	400.0
R2030	On	04/05/2023	Bond Future	9.58	Call	406.74000	0.40674		379.55000	0.37955	406.740	7.78	0.13	0.00	0	150.0
R2030	On	04/05/2023	Bond Future	9.67	Call	455.41000	0.45541		424.69000	0.42469	455.410	7.76	0.15	0.00	0	500.0
R2030	On	04/05/2023	Bond Future	9.78	Call	521.17000	0.52117		485.99000	0.48599	521.170	7.73	0.17	0.00	0	400.0
R2030	On	04/05/2023	Bond Future	10.00	Call	676.47000	0.67647		630.34000	0.63034	676.470	7.67	0.20	0.00	0	1,080.0
R2030	On	04/05/2023	Bond Future	10.42	Call	1,104.58000	1.10458		1,028.80000	1.02880	1,104.580	7.68	0.30	0.00	0	500.0
R2030	On	04/05/2023	Bond Future	11.34	Put	2,376.21000	2.37621		2,657.39000	2.65739	2,376.210	8.22	0.46	0.00	0	150.0
R2030	On	04/05/2023	Bond Future	11.62	Put	1,928.43000	1.92843		2,175.69000	2.17569	1,928.430	8.46	0.39	0.00	0	400.0
R2030	On	04/05/2023	Bond Future	12.04	Put	1,408.18000	1.40818		1,608.62000	1.60862	1,408.180	8.85	0.30	0.00	0	1,080.0
R2030	On	04/05/2023	Bond Future	12.50	Put	996.89000	0.99689		1,153.71000	1.15371	996.890	9.29	0.23	0.00	0	500.0
R2030	On	03/08/2023	Bond Future			13.09204	78.37852		11.35000	11.35000		8.13	0.00	0.00	0	0.0
R2030	On	03/08/2023	Bond Future	10.40	Call	142.56000	0.14256		0.00000	0.00000	142.560	7.57	0.06	4,838,198.48	1,012	1,012.0
R2030	On	03/08/2023	Bond Future	12.59	Put	4,000.10000	4.00010		0.00000	0.00000	4,000.100	9.08	0.58	100,092,926.10	2,024	1,012.0
R2030	On	31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On	04/08/2022	Bond Future			11.10548	86.31209		11.18910	85.88213		9.34	0.00	11,393,195.88	132	98,438.0
R2032	On	04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.17	0.00	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	9.72	Call	0.01000	0.00001		0.00000	0.00000	0.010	7.30	0.00	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	9.80	Call	0.01000	0.00001		0.01000	0.00001	0.010	7.20	0.00	0.00	0	900.0
R2032	On	04/08/2022	Bond Future	10.50	Call	45.89000	0.04589		32.72000	0.03272	45.890	8.20	0.06	0.00	0	900.0
R2032	On	04/08/2022	Bond Future	10.70	Put	2,297.57000	2.29757		2,684.45000	2.68445	2,297.570	8.66	0.84	2,386,261.12	33	7,500.0
R2032	On	04/08/2022	Bond Future	11.00	Put	1,193.35000	1.19335		1,491.11000	1.49111	1,193.350	9.34	0.59	1,799,198.67	33	7,500.0
R2032	On	04/08/2022	Bond Future	11.60	Put	206.61000	0.20661		304.19000	0.30419	206.610	10.58	0.15	0.00	0	800.0
R2032	On	03/11/2022	Bond Future			11.30557	83.45791		11.39270	83.02258		9.67	0.00	0.00	0	76,253.0
R2032	On	03/11/2022	Bond Future	9.31	Call	11.08000	0.01108		10.04000	0.01004	11.080	8.82	0.01	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	9.36	Call	13.25000	0.01325		11.98000	0.01198	13.250	8.81	0.01	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	9.46	Call	18.77000	0.01877		16.91000	0.01691	18.770	8.80	0.01	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	9.92	Call	80.39000	0.08039		71.43000	0.07143	80.390	8.73	0.05	0.00	0	750.0

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
R2032	On 03/11/2022	Bond Future	10.11	Put	6,433.11000	6.43311	6,852.86000	6.85286	6,433.110	8.70	0.92	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.16	Put	6,176.67000	6.17667	6,594.17000	6.59417	6,176.670	8.69	0.92	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.21	Call	177.85000	0.17785	157.44000	0.15744	177.850	8.69	0.09	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	10.49	Put	4,606.17000	4.60617	4,998.82000	4.99882	4,606.170	8.87	0.83	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.56	Put	4,302.66000	4.30266	4,687.84000	4.68784	4,302.660	8.93	0.81	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.67	Call	577.67000	0.57767	514.26000	0.51426	577.670	9.02	0.24	0.00	0	750.0		
R2032	On 03/11/2022	Bond Future	11.55	Put	1,354.41000	1.35441	1,574.39000	1.57439	1,354.410	10.07	0.39	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	12.30	Put	486.09000	0.48609	593.14000	0.59314	486.090	11.11	0.17	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future			11.48787	84.88830		11.57877	84.44634	9.73	0.00	0.00	0	0.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	74.74000	0.07474	70.31000	0.07031	74.740	9.05	0.03	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	9.47	Call	105.80000	0.10580	99.09000	0.09909	105.800	9.05	0.05	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	9.92	Call	251.34000	0.25134	232.83000	0.23283	251.340	9.00	0.10	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	7,215.64000	7.21564	7,628.27000	7.62827	7,215.640	8.96	0.87	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.22	Call	420.51000	0.42051	387.80000	0.38780	420.510	8.96	0.15	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	5,666.76000	5.66676	6,056.66000	6.05666	5,666.760	8.92	0.79	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.67	Call	861.01000	0.86101	793.20000	0.79320	861.010	9.03	0.26	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	11.84	Put	1,812.72000	1.81272	2,038.02000	2.03802	1,812.720	10.12	0.38	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	12.75	Put	776.37000	0.77637	899.74000	0.89974	776.370	11.21	0.19	0.00	0	750.0		
R2032	On 04/05/2023	Bond Future			11.66039	82.28684		11.75532	81.83740	10.08	0.00	0.00	0	0.0		
R2032	On 03/08/2023	Bond Future			13.23136	77.69224		11.76000	11.76000	9.65	0.00	0.00	0	0.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			11.42147	87.15000		11.45927	86.93214	10.43	0.00	1,220,100.00	14	129,029.0		
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.40	0.00	0.00	0	400.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	0.01000	0.00001	0.01000	0.00001	0.010	9.32	0.00	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.53	Call	7.01000	0.00701	7.00000	0.00700	7.010	9.17	0.01	0.00	0	400.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	4,711.62000	4.71162	4,929.02000	4.92902	4,711.620	9.29	0.98	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	2,046.33000	2.04633	2,239.02000	2.23902	2,046.330	9.88	0.76	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	12.18	Put	70.32000	0.07032	96.37000	0.09637	70.320	11.53	0.06	0.00	0	400.0		
R2035	On 03/11/2022	Bond Future			11.61090	83.97219		11.65006	83.75222	10.89	0.00	4,870,387.02	58	3,778.0		
R2035	On 03/11/2022	Bond Future	9.82	Call	21.31000	0.02131	22.51000	0.02251	21.310	9.64	0.01	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.30	Call	105.64000	0.10564	106.94000	0.10694	105.640	9.65	0.05	0.00	0	1,000.0		
R2035	On 03/11/2022	Bond Future	10.57	Put	6,401.22000	6.40122	6,620.02000	6.62002	6,401.220	9.73	0.89	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.99	Put	4,286.82000	4.28682	4,491.79000	4.49179	4,286.820	10.17	0.76	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	11.05	Call	780.37000	0.78037	762.10000	0.76210	780.370	10.25	0.27	0.00	0	1,000.0		
R2035	On 03/11/2022	Bond Future	12.68	Put	518.65000	0.51865	585.80000	0.58580	518.650	12.72	0.16	0.00	0	1,000.0		
R2035	On 02/02/2023	Bond Future			11.78759	85.41036		11.82827	85.18745	11.00	0.00	0.00	0	0.0		
R2035	On 02/02/2023	Bond Future	9.81	Call	116.42000	0.11642	120.15000	0.12015	116.420	9.98	0.05	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	9.89	Call	138.42000	0.13842	142.27000	0.14227	138.420	9.98	0.05	0.00	0	400.0		
R2035	On 02/02/2023	Bond Future	10.30	Call	313.79000	0.31379	316.80000	0.31680	313.790	9.99	0.10	0.00	0	1,000.0		
R2035	On 02/02/2023	Bond Future	10.64	Call	568.49000	0.56849	567.41000	0.56741	568.490	9.99	0.17	0.00	0	400.0		
R2035	On 02/02/2023	Bond Future	10.66	Put	7,129.36000	7.12936	7,350.82000	7.35082	7,129.360	9.99	0.83	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.05	Call	1,114.81000	1.11481	1,100.30000	1.10030	1,114.810	10.25	0.28	0.00	0	1,000.0		

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 02/02/2023	Bond Future	11.06	Put	5,270.66000		5.27066	5,478.64000	5.47864	5,270.660		10.26	0.72	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,409.14000		2.40914	2,558.47000	2.55847	2,409.140		11.30	0.43	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	783.52000		0.78352	858.59000	0.85859	783.520		12.96	0.17	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.94656		82.47821	11.98881	82.25182			11.55	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	287.29000		0.28729	293.44000	0.29344	287.290		10.74	0.08	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	646.76000		0.64676	650.29000	0.65029	646.760		10.72	0.16	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	813.56000		0.81356	814.74000	0.81474	813.560		10.72	0.19	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,590.60000		1.59060	1,577.17000	1.57717	1,590.600		10.82	0.32	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	2,364.85000		2.36485	2,506.88000	2.50688	2,364.850		12.08	0.36	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,401.05000		1.40105	1,504.01000	1.50401	1,401.050		12.96	0.23	0.00	0	500.0
R2035	On 03/08/2023	Bond Future			13.34303		77.90154	11.99000	11.99000			11.07	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.58499		78.81359	11.62278	78.59462			11.72	0.00	5,438,137.71	69	140,356.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.03000		0.00003	0.03000	0.00003	0.030		10.38	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,174.71000		4.17471	4,392.10000	4.39210	4,174.710		10.76	0.96	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	251.33000		0.25133	234.63000	0.23463	251.330		11.22	0.19	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,570.35000		1.57035	1,746.06000	1.74606	1,570.350		11.58	0.64	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	342.58000		0.34258	420.76000	0.42076	342.580		12.54	0.22	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.76234		79.99899	11.80144	79.77773			11.62	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future			11.92743		77.11258	11.96797	76.88835			12.41	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			12.08506		78.52871	12.12712	78.30095			12.38	0.00	0.00	0	0.0
R2037	On 03/08/2023	Bond Future			13.40300		69.96395	12.13000	12.13000			12.55	0.00	0.00	0	0.0
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 04/08/2022	Bond Future			11.69323		80.36784	11.72589	80.16572			12.37	0.00	2,491,403.04	31	126,980.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000		0.00000	0.00000	0.00000	0.000		11.15	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	3.56000		0.00356	3.78000	0.00378	3.560		10.85	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	187.48000		0.18748	235.33000	0.23533	187.480		13.31	0.13	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.86580		81.57660	11.89957	81.37249			12.27	0.00	0.00	0	4,465.0
R2040	On 03/11/2022	Bond Future	10.70	Call	180.81000		0.18081	183.60000	0.18360	180.810		10.88	0.08	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	10.80	Call	242.02000		0.24202	244.05000	0.24405	242.020		10.94	0.10	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	689.68000		0.68968	681.14000	0.68114	689.680		11.41	0.23	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,279.80000		1.27980	1,254.93000	1.25493	1,279.800		11.85	0.36	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.52	Put	1,019.84000		1.01984	1,114.38000	1.11438	1,019.840		13.63	0.26	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			12.02661		78.46695	12.06161	78.26015			13.13	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future	10.21	Call	186.31000		0.18631	191.00000	0.19100	186.310		11.92	0.06	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	10.96	Call	728.15000		0.72815	728.67000	0.72867	728.150		11.93	0.19	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,527.50000		2.52750	2,669.51000	2.66951	2,527.500		13.55	0.41	0.00	0	400.0
R2040	On 04/05/2023	Bond Future			12.17980		79.90822	12.21609	79.69820			13.10	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	365.74000		0.36574	374.01000	0.37401	365.740		12.19	0.09	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	799.05000		0.79905	805.32000	0.80532	799.050		12.17	0.18	0.00	0	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 04/05/2023	Bond Future	10.92	Call	1,011.54000		1.01154	1,015.45000	1.01545	1,011.540		12.16	0.21	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,926.06000		1.92606	1,914.60000	1.91460	1,926.060		12.32	0.34	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,455.75000		2.45575	2,591.10000	2.59110	2,455.750		13.80	0.34	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,536.75000		1.53675	1,636.23000	1.63623	1,536.750		14.74	0.23	0.00	0	500.0
R2040	On 03/08/2023	Bond Future			13.44331		71.01084	12.22000	12.22000			13.32	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.66968		77.40279	11.70222	77.19799			13.03	0.00	173,072,638.44	2,236	90,952.0
R2044	On 03/11/2022	Bond Future			11.83222		78.56697	11.86586	78.36012			12.93	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	147.76000		0.14776	150.13000	0.15013	147.760		11.46	0.07	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	925.10000		0.92510	909.88000	0.90988	925.100		12.17	0.28	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.98322		75.53095	12.01807	75.32136			13.86	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			12.12654		76.91833	12.16265	76.70549			13.83	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			13.32255		68.30883	12.16000	12.16000			14.07	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.62189		80.52936	11.65427	80.32098			12.74	0.00	0.00	0	213,341.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.04000		0.00004	0.05000	0.00005	0.040		11.26	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.12000		0.00012	0.14000	0.00014	0.120		11.22	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	35.53000		0.03553	35.51000	0.03551	35.530		11.70	0.03	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	70.14000		0.07014	68.82000	0.06882	70.140		11.83	0.06	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	4,275.12000		4.27512	4,482.18000	4.48218	4,275.120		11.83	0.94	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.78335		77.31531	11.81687	77.10478			13.36	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.93333		78.63964	11.96809	78.42625			13.53	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			12.06718		75.64699	12.10319	75.43025			14.30	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			13.22451		71.43431	12.10000	12.10000			13.74	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.42947		66.87093	11.46696	66.68315			11.80	0.00	1,805,515.11	27	23,295.0
R209	On 03/11/2022	Bond Future			11.59793		64.73098	11.63666	64.54119			12.29	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	1.78000		0.00178	2.03000	0.00203	1.780		10.86	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	36.06000		0.03606	37.49000	0.03749	36.060		10.88	0.02	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,611.83000		8.61183	8,803.05000	8.80305	8,611.830		10.88	0.98	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,656.60000		3.65660	3,833.00000	3.83300	3,656.600		11.49	0.75	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,098.27000		1.09827	1,202.41000	1.20241	1,098.270		13.16	0.33	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.75059		65.84039	11.79065	65.64794			12.45	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.89375		63.89757	11.93521	63.70209			13.04	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			13.12045		60.33444	11.94000	11.94000			12.54	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

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
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 04/08/2022	Bond Future			220.58978		220.58978		220.62007	220.62007			0.00	0.00	0	1,068.0
R210	On 03/11/2022	Bond Future			220.98492		220.98492		221.01825	221.01825			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			224.81910		224.81910		224.85514	224.85514			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			225.92231		225.92231		225.96056	225.96056			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			213.63539		213.63539		225.96000	225.96000			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
R213	On 04/08/2022	Bond Future			10.96087		81.45493		11.04452	81.06590		8.89	0.00	3,421,107.06	42	30,919.0
R213	On 03/11/2022	Bond Future			11.16343		79.13962		11.25063	78.74577		9.17	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	13.72000		0.01372		12.67000	0.01267	13.720	8.86	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	16.83000		0.01683		15.49000	0.01549	16.830	8.86	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,408.41000		6.40841	6,791.90000	6.79190	6,408.410	6,408.410	8.61	0.94	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,753.66000		5.75366	6,132.46000	6.13246	5,753.660	5,753.660	8.55	0.92	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,813.26000		4.81326	5,181.89000	5.18189	4,813.260	4,813.260	8.46	0.87	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	4,068.10000		4.06810	4,423.45000	4.42345	4,068.100	4,068.100	8.49	0.82	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.35199		80.49467		11.44311	80.09486		9.18	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	76.19000		0.07619		71.64000	0.07164	76.190	8.82	0.04	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,551.49000		6.55149	6,925.53000	6.92553	6,551.490	6,551.490	8.58	0.87	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,165.17000		5.16517	5,519.68000	5.51968	5,165.170	5,165.170	8.56	0.79	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	670.25000		0.67025	618.79000	0.61879	670.250	670.250	8.60	0.23	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	1,039.40000		1.03940	1,191.39000	1.19139	1,039.400	1,039.400	10.22	0.26	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.52252		78.42203		11.61774	78.01543		9.48	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			13.15723		74.10589		11.62000	11.62000		9.05	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 04/08/2022	Bond Future			11.65704		64.03385		11.69446	63.84171		12.84	0.00	3,713,963.30	58	80,524.0
R214	On 03/11/2022	Bond Future			11.81921		61.70960		11.85788	61.51532		13.44	0.00	0.00	0	80.0
R214	On 02/02/2023	Bond Future			11.96977		62.76644		12.00978	62.56948		13.63	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future			12.10439		60.62283		12.14576	60.42273		14.36	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			13.24563		57.25948		12.15000	12.15000		13.82	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
Total for Derivatives :														471,593,102.68	6,830	1 467 417.0

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
Grand Total:											471,593,102.68	6,830	1 467 417.0