













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	0.00		10.97036	67.68804	0.00000	11.01643	67.43264		12.35	0.00	0.00	0	6,998.00
R214	0.00		11.05359	69.07075	0.00000	11.10127	68.80982		12.10	0.00	17,682,112.00	256	18,702.00
R214	11.75	Call	4,261.07000	4.26107	0.00000	3,893.31000	3.89331	4,261.070	13.41	0.79	0.00	0	554.00
R214	12.25	Call	6,366.41000	6.36641	0.00000	6,036.26000	6.03626	6,366.410	14.26	0.90	0.00	0	554.00
R214	13.63	Put	15.16000	0.01516	0.00000	9.43000	0.00943	15.160	15.50	(0.01)	0.00	0	554.00
R214	0.00		11.13395	67.17985	0.00000	11.18322	66.91345		12.68	0.00	0.00	0	3,232.00
R214	0.00		11.22591	68.50951	0.00000	11.27691	68.23754		12.72	0.00	0.00	0	0.00
R214	0.00		11.33011	66.53598	0.00000	11.38294	66.25840		13.99	0.00	0.00	0	0.00
R214	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Total for Derivatives : 13,968,759,289.74 142,583 2,317,938.00

Grand Total: 13,968,759,289.74 142,583 2,317,938.00