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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	92.94000	92.94000		93.07000	93.07000			0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future	649.34100	649.34100		644.54400	644.54400			0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future	659.20100	659.20100		654.33400	654.33400			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	669.36100	669.36100		664.41800	664.41800			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	679.39400	679.39400		674.37600	674.37600			0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future	718.81100	718.81100		711.48200	711.48200			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	729.72700	729.72700		722.28900	722.28900			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	740.97300	740.97300		733.42100	733.42100			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	752.08000	752.08000		744.41300	744.41300			0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future	647.01300	647.01300		640.79900	640.79900			0.00	0.00	0	208.0
ALBI	On 06/08/2020	Index Future	656.83900	656.83900		650.53200	650.53200			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	666.96100	666.96100		660.55800	660.55800			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 04/02/2021	Index Future		676.95900	676.95900		670.45900	670.45900			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 07/05/2020	Bond Future		12.61330	68.54553		12.75745	67.86034			0.00	0.00	0	350.0
ES33	On 06/08/2020	Bond Future		12.84157	69.59741		12.99195	68.90187			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future		13.07576	66.87294		13.23263	66.16685			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		13.33613	67.87451		13.50018	67.15768			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 07/05/2020	Bond Future		12.80483	68.96904		12.95397	68.18648			0.00	0.00	0	4,919.0
ES42	On 06/08/2020	Bond Future		13.02061	70.02744		13.17648	69.23302			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future		13.24313	66.83359		13.40623	66.02704			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		13.48222	67.83400		13.65304	67.01524			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 07/05/2020	GOVI		639.18000	639.18000		633.05000	633.05000			0.00	0.00	0	1,180.0
GOVI	On 06/08/2020	GOVI		648.88700	648.88700		642.66600	642.66600			0.00	0.00	0	1.0
GOVI	On 05/11/2020	GOVI		658.88700	658.88700		652.57000	652.57000			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		668.76400	668.76400		662.35100	662.35100			0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future		134.98431	134.98431		134.07736	134.07736			0.00	17,952,913.23	133	2,087.0
I2025	On 06/08/2020	Bond Future		135.58113	135.58113		134.66046	134.66046			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future		137.68031	137.68031		136.74539	136.74539			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		138.24551	138.24551		137.29609	137.29609			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 07/05/2020	Bond Future		96.76992	96.76992		95.76304	95.76304			0.00	0.00	0	2,571.0
I2029	On 06/08/2020	Bond Future		98.27907	98.27907		97.25675	97.25675			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future		98.65692	98.65692		97.61880	97.61880			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		100.15873	100.15873		99.10461	99.10461			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 07/05/2020	Bond Future			94.16335	94.16335		94.72757	94.72757			0.00	0.00	0	7,089.0
I2033	On 06/08/2020	Bond Future			95.63196	95.63196		96.20515	96.20515			0.00	0.00	0	0.0
I2033	On 05/11/2020	Bond Future			95.89147	95.89147		96.47363	96.47363			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			97.35123	97.35123		97.94197	97.94197			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 07/05/2020	Bond Future			111.09772	111.09772		110.48242	110.48242			0.00	0.00	0	11,962.0
I2038	On 06/08/2020	Bond Future			111.13366	111.13366		110.50892	110.50892			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future			112.85418	112.85418		112.21997	112.21997			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			112.85009	112.85009		112.20584	112.20584			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 07/05/2020	Bond Future			98.48000	98.48000		98.22012	98.22012			0.00	0.00	0	15,286.0
I2046	On 06/08/2020	Bond Future			100.01587	100.01587		99.75222	99.75222			0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future			99.76711	99.76711		99.49939	99.49939			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			101.28567	101.28567		101.01366	101.01366			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 07/05/2020	Bond Future			102.04437	102.04437		102.03979	102.03979			0.00	0.00	0	15,776.0
I2050	On 06/08/2020	Bond Future			101.75425	101.75425		101.74988	101.74988			0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future			103.32968	103.32968		103.32530	103.32530			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			102.98097	102.98097		102.97640	102.97640			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 07/05/2020	Index Future			252.44600	252.44600		251.71100	251.71100			0.00	0.00	0	614.0
IGOV	On 06/08/2020	Index Future			256.34200	256.34200		255.59600	255.59600			0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future			260.35400	260.35400		259.59600	259.59600			0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future			264.31700	264.31700		263.54800	263.54800			0.00	0.00	0	0.0
R186	On 07/05/2020	Bond Future			9.83740	107.24589		10.00225	106.44615		7.81	0.00	430,592,248.35	4,015	86,430.0
R186	On 07/05/2020	Bond Future	7.90	Put	10,028.57000	10.02857	10,828.30000	10.82830	10,028.570	7.61	1.00	0.00	0	2,500.0	
R186	On 07/05/2020	Bond Future	8.50	Put	6,795.59000	6.79559	7,594.55000	7.59455	6,795.590	7.61	1.00	0.00	0	23,160.0	
R186	On 07/05/2020	Bond Future	9.50	Call	303.95000	0.30395	165.36000	0.16536	303.950	7.55	0.23	0.00	0	1,120.0	
R186	On 07/05/2020	Bond Future	10.00	Call	1,369.70000	1.36970	929.47000	0.92947	1,369.700	7.81	0.64	0.00	0	1,120.0	
R186	On 06/08/2020	Bond Future			10.03859	103.59630		10.21281	102.78460		8.27	0.00	310,788,900.00	3,000	7,400.0
R186	On 05/11/2020	Bond Future			10.24780	105.17579		10.43209	104.35178		7.98	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.84	Call	97.67000	0.09767	70.11000	0.07011	97.670	7.75	0.04	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.34	Call	233.24000	0.23324	173.60000	0.17360	233.240	7.75	0.08	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	5,434.73000	5.43473	6,078.60000	6.07860	5,434.730	7.75	0.76	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			10.49024	101.45763		10.68577	100.62103		7.90	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

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R186/R208	On	21/12/2026			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On	07/05/2020			311.23764	311.23764		309.21257	309.21257			0.00	0.00	0	2,556.00
R197	On	06/08/2020			308.29870	308.29870		306.24294	306.24294			0.00	0.00	0	0.00
R197	On	05/11/2020			313.07200	313.07200		310.98445	310.98445			0.00	0.00	0	0.00
R197	On	04/02/2021			309.84287	309.84287		307.72288	307.72288			0.00	0.00	0	0.00
R197	On	07/12/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On	07/05/2020			214.37120	214.37120		214.36143	214.36143			0.00	0.00	0	7,963.00
R202	On	06/08/2020			213.57535	213.57535		213.56613	213.56613			0.00	0.00	0	0.00
R202	On	05/11/2020			216.88200	216.88200		216.87265	216.87265			0.00	0.00	0	0.00
R202	On	04/02/2021			215.93720	215.93720		215.92729	215.92729			0.00	0.00	0	0.00
R202	On	07/12/2033			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On	07/05/2020			7.00648	103.39504		7.15671	103.01522		3.09	0.00	20,679,008.00	200	57,324.00
R2023	On	06/08/2020			7.09218	104.98173		7.25873	104.59633		3.00	0.00	0.00	0	100.00
R2023	On	05/11/2020			7.19606	102.66072		7.38225	102.26952		2.99	0.00	0.00	0	0.00
R2023	On	04/02/2021			7.35641	104.19895		7.56792	103.80167		2.79	0.00	0.00	0	0.00
R2023	On	28/02/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On	07/05/2020			10.85954	85.30446		11.02370	84.45219		11.19	0.00	423,877,861.74	4,969	103,633.00
R2030	On	07/05/2020	8.45	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.71	0.00	0.00	0	5,000.00
R2030	On	07/05/2020	8.85	Put	11,450.72000	11.45072	12,302.98000	12.30298	11,450.720	11,450.720	10.71	1.00	0.00	0	5,820.00
R2030	On	07/05/2020	8.85	Call	0.01000	0.00001		0.00000	0.00000	0.010	10.71	0.00	0.00	0	5,000.00
R2030	On	07/05/2020	8.90	Put	11,141.39000	11.14139	11,993.65000	11.99365	11,141.390	11,141.390	10.71	1.00	0.00	0	5,820.00
R2030	On	06/08/2020			11.05341	82.60554		11.22494	81.74047		11.85	0.00	289,119,390.00	3,500	5,700.00
R2030	On	06/08/2020	8.36	Call	7.71000	0.00771		4.69000	0.00469	7.710	11.33	0.00	0.00	0	800.00
R2030	On	06/08/2020	8.50	Call	11.94000	0.01194		7.39000	0.00739	11.940	11.33	0.01	0.00	0	323.00
R2030	On	06/08/2020	8.86	Call	33.89000	0.03389		21.87000	0.02187	33.890	11.33	0.02	0.00	0	800.00
R2030	On	06/08/2020	9.05	Call	56.13000	0.05613		37.02000	0.03702	56.130	11.33	0.03	0.00	0	450.00
R2030	On	06/08/2020	9.20	Call	81.81000	0.08181		54.88000	0.05488	81.810	11.33	0.04	0.00	0	323.00
R2030	On	06/08/2020	9.42	Put	9,019.03000	9.01903	9,841.17000	9.84117	9,019.030	9,019.030	11.33	0.94	0.00	0	800.00
R2030	On	06/08/2020	9.75	Call	278.27000	0.27827		198.35000	0.19835	278.270	11.33	0.11	0.00	0	450.00
R2030	On	06/08/2020	10.00	Call	449.45000	0.44945		328.95000	0.32895	449.450	11.33	0.16	0.00	0	470.00
R2030	On	06/08/2020	10.70	Call	1,387.63000	1.38763	1,091.43000	1.09143	1,387.630	1,387.630	11.45	0.38	0.00	0	470.00
R2030	On	05/11/2020			11.24275	83.86507		11.42175	82.98679		11.45	0.00	0.00	0	0.00
R2030	On	05/11/2020	8.10	Call	27.48000	0.02748		19.09000	0.01909	27.480	10.94	0.01	0.00	0	3,000.00
R2030	On	05/11/2020	8.34	Call	45.81000	0.04581		32.37000	0.03237	45.810	10.94	0.02	0.00	0	1,000.00
R2030	On	05/11/2020	8.36	Call	47.74000	0.04774		33.78000	0.03378	47.740	10.94	0.02	0.00	0	14,160.00
R2030	On	05/11/2020	8.53	Call	67.23000	0.06723		48.15000	0.04815	67.230	10.94	0.03	0.00	0	15,947.00
R2030	On	05/11/2020	8.73	Call	98.73000	0.09873		71.71000	0.07171	98.730	10.94	0.04	0.00	0	3,000.00
R2030	On	05/11/2020	8.85	Call	123.16000	0.12316		90.20000	0.09020	123.160	10.94	0.04	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	8.86	Call	125.41000	0.12541		91.91000	0.09191	125.410	10.94	0.05	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	169.38000	0.16938		125.59000	0.12559	169.380	10.94	0.06	0.00	0	15,947.0
R2030	On 05/11/2020	Bond Future	9.04	Call	172.33000	0.17233		127.86000	0.12786	172.330	10.94	0.06	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	237.06000	0.23706		178.17000	0.17817	237.060	10.94	0.08	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	9,052.14000	9.05214		9,832.42000	9.83242	9,052.140	10.94	0.87	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	7,837.25000	7.83725		8,583.54000	8.58354	7,837.250	10.94	0.83	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	6,924.49000	6.92449		7,638.65000	7.63865	6,924.490	10.94	0.79	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	5,623.17000	5.62317		6,279.19000	6.27919	5,623.170	10.94	0.72	0.00	0	15,947.0
R2030	On 05/11/2020	Bond Future	10.47	Put	5,234.54000	5.23454		5,869.83000	5.86983	5,234.540	10.94	0.70	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			11.45820	81.11553		11.64552	80.22396		11.29	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	80.61000	0.08061		59.47000	0.05947	80.610	10.59	0.03	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	81.98000	0.08198		60.52000	0.06052	81.980	10.59	0.03	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	179.48000	0.17948		136.15000	0.13615	179.480	10.59	0.06	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	262.61000	0.26261		202.05000	0.20205	262.610	10.59	0.08	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	7,344.76000	7.34476		8,048.84000	8.04884	7,344.760	10.59	0.77	0.00	0	1,800.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 07/05/2020	Bond Future			11.28768	81.31242		11.44655	80.43871		12.64	0.00	58,301,005.14	717	78,320.0
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.90	0.00	0.00	0	3,000.0
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.90	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.90	0.00	0.00	0	3,000.0
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.90	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.30	Call	0.01000	0.00001		0.00000	0.00000	0.010	11.90	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.50	Call	0.05000	0.00005		0.02000	0.00002	0.050	11.90	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.54	Put	10,562.27000	10.56227		11,435.93000	11.43593	10,562.270	11.90	1.00	0.00	0	3,000.0
R2032	On 06/08/2020	Bond Future			11.47630	82.56024		11.64183	81.67334		12.74	0.00	0.00	0	300.0
R2032	On 06/08/2020	Bond Future	8.79	Call	6.78000	0.00678		4.16000	0.00416	6.780	11.91	0.00	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	31.99000	0.03199		20.79000	0.02079	31.990	11.91	0.02	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	9,284.07000	9.28407		10,123.25000	10.12325	9,284.070	11.91	0.93	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			11.66849	79.66531		11.84099	78.76491		12.95	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	64.95000	0.06495		46.85000	0.04685	64.950	12.20	0.02	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	91.08000	0.09108		66.48000	0.06648	91.080	12.20	0.03	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	168.20000	0.16820		125.56000	0.12556	168.200	12.20	0.06	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	225.81000	0.22581		170.49000	0.17049	225.810	12.20	0.07	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	5,232.46000	5.23246		5,860.10000	5.86010	5,232.460	12.33	0.67	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	4,900.39000	4.90039		5,506.52000	5.50652	4,900.390	12.40	0.64	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			11.88088	80.85846		12.06093	79.94438		12.12	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	83.46000	0.08346		62.31000	0.06231	83.460	11.38	0.03	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	189.45000	0.18945		145.35000	0.14535	189.450	11.38	0.06	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	7,025.59000	7.02559		7,711.91000	7.71191	7,025.590	11.38	0.73	0.00	0	800.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 07/05/2020	Bond Future			11.56602	82.88429		11.70962	82.02996		13.44	0.00	179,278,719.27	2,163	134,126.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.35	0.00	0.00	0	5,000.0
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.35	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.35	0.00	0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	9.75	Call	0.02000	0.00002		0.01000	0.00001	0.020	12.35	0.00	0.00	5,000	5,000.0
R2035	On 07/05/2020	Bond Future	9.78	Call	0.03000	0.00003		0.01000	0.00001	0.030	12.35	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	9.85	Call	0.06000	0.00006		0.02000	0.00002	0.060	12.35	0.00	0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	10.57	Put	6,335.80000	6.33580	7,181.39000	7.18139	6,335.800	12.35	0.98	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	10.75	Put	5,170.90000	5.17090	6,002.15000	6.00215	5,170.900	12.35	0.96	396,227,935.20	0.00	5,000	5,000.0
R2035	On 06/08/2020	Bond Future			11.74852	84.15619	11.89802	83.28902			13.51	0.00	0.00	0	410.0
R2035	On 06/08/2020	Bond Future	8.75	Call	1.27000	0.00127	0.76000	0.00076	1.270	12.16	0.00	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	3.43000	0.00343	2.12000	0.00212	3.430	12.16	0.00	0.00	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	4.80000	0.00480	3.00000	0.00300	4.800	12.16	0.00	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	33.64000	0.03364	22.49000	0.02249	33.640	12.16	0.02	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	8,425.63000	8.42563	9,222.52000	9.22252	8,425.630	12.16	0.90	0.00	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.93616	80.94847	12.09179	80.06807			13.89	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			12.14665	82.16100	12.30910	81.26721			13.13	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	12,928.22000	12.92822	13,729.59000	13.72959	12,928.220	12.37	0.88	0.00	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	7,464.54000	7.46454	8,120.87000	8.12087	7,464.540	12.37	0.71	0.00	0.00	0	650.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 07/05/2020	Bond Future			11.66172	79.31529	11.80031	78.49656			14.07	0.00	0.00	0	85,735.0
R2037	On 07/05/2020	Bond Future	9.70	Call	0.01000	0.00001	0.00000	0.00000	0.010	12.96	0.00	0.00	0.00	0	7,500.0
R2037	On 07/05/2020	Bond Future	10.00	Call	0.11000	0.00011	0.05000	0.00005	0.110	12.96	0.00	0.00	0.00	0	7,500.0
R2037	On 06/08/2020	Bond Future			11.84518	76.27399	11.98951	75.44287			14.95	0.00	58,807,246.29	771	1,071.0
R2037	On 05/11/2020	Bond Future			12.02209	77.43694	12.17212	76.59324			14.54	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			12.21992	74.34065	12.37633	73.48412			14.52	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	225.14000	0.22514	180.28000	0.18028	225.140	13.68	0.06	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	12,156.35000	12.15635	12,908.22000	12.90822	12,156.350	13.68	0.86	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	704.87000	0.70487	584.97000	0.58497	704.870	13.68	0.15	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	9,293.07000	9.29307	9,979.01000	9.97901	9,293.070	13.68	0.78	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	4,835.50000	4.83550	5,326.34000	5.32634	4,835.500	14.20	0.55	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	3,214.61000	3.21461	2,834.83000	2.83483	3,214.610	14.26	0.47	0.00	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,339.16000	1.33916	1,530.47000	1.53047	1,339.160	15.98	0.21	0.00	0.00	0	300.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 07/05/2020	Bond Future			11.68536	81.95757	11.82898	81.05443			14.28	0.00	0.00	0	68,792.0
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.87	0.00	0.00	0.00	0	2,640.0
R2040	On 07/05/2020	Bond Future	9.85	Call	0.01000	0.00001	0.00000	0.00000	0.010	12.87	0.00	0.00	0.00	0	7,500.0
R2040	On 07/05/2020	Bond Future	10.00	Call	0.05000	0.00005	0.02000	0.00002	0.050	12.87	0.00	0.00	0.00	0	2,640.0
R2040	On 07/05/2020	Bond Future	10.15	Call	0.20000	0.00020	0.07000	0.00007	0.200	12.87	0.00	0.00	0.00	0	7,500.0
R2040	On 07/05/2020	Bond Future	11.10	Call	143.99000	0.14399	78.35000	0.07835	143.990	13.01	0.10	0.00	0.00	0	450.0
R2040	On 07/05/2020	Bond Future	11.80	Call	1,688.73000	1.68873	1,222.88000	1.22288	1,688.730	14.37	0.60	0.00	0.00	0	450.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 07/05/2020	Bond Future	12.20	Call	3,481.54000		3.48154	2,784.06000	2.78406	3,481.540		15.25	0.83	0.00	0	325.0
R2040	On 07/05/2020	Bond Future	12.70	Call	6,104.87000		6.10487	5,263.75000	5.26375	6,104.870		16.53	0.95	0.00	0	325.0
R2040	On 06/08/2020	Bond Future			11.86393		78.70625	12.01353	77.78957			15.16	0.00	0.00	0	600.0
R2040	On 06/08/2020	Bond Future	9.57	Call	11.86000		0.01186	7.49000	0.00749	11.860		13.23	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	61.27000		0.06127	41.19000	0.04119	61.270		13.23	0.03	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	7,521.60000		7.52160	8,334.93000	8.33493	7,521.600		13.23	0.87	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	7,148.62000		7.14862	7,949.96000	7.94996	7,148.620		13.23	0.85	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	4,926.86000		4.92686	5,615.05000	5.61505	4,926.860		13.72	0.72	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			12.03579		79.90637	12.19136	78.97570			14.84	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	75.72000		0.07572	55.96000	0.05596	75.720		13.48	0.03	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	123.94000		0.12394	93.08000	0.09308	123.940		13.48	0.04	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	211.33000		0.21133	161.65000	0.16165	211.330		13.48	0.06	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.23	Call	321.08000		0.32108	249.38000	0.24938	321.080		13.48	0.09	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.50	Put	5,351.30000		5.35130	5,966.36000	5.96636	5,351.300		13.85	0.63	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	4,598.00000		4.59800	5,159.11000	5.15911	4,598.000		14.15	0.57	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			12.22782		76.59663	12.39007	75.65183			14.96	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	175.37000		0.17537	137.89000	0.13789	175.370		14.13	0.05	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	199.92000		0.19992	157.81000	0.15781	199.920		14.13	0.05	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	425.55000		0.42555	343.90000	0.34390	425.550		14.13	0.10	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	537.29000		0.53729	437.55000	0.43755	537.290		14.13	0.12	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	6,419.51000		6.41951	7,036.27000	7.03627	6,419.510		14.37	0.63	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	5,748.08000		5.74808	6,326.97000	6.32697	5,748.080		14.50	0.59	0.00	0	800.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 07/05/2020	Bond Future			11.71379		78.81964	11.85736	77.91987			14.85	0.00	368,560,636.64	4,676	73,467.0
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000		0.00000	0.00000	0.00000	0.000		13.39	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000		0.00000	0.00000	0.00000	0.000		13.39	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000		0.00000	0.00000	0.00000	0.000		13.39	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	9.91	Call	0.01000		0.00001	0.00000	0.00000	0.010		13.39	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	9.97	Call	0.02000		0.00002	0.01000	0.00001	0.020		13.39	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	9.98	Call	0.03000		0.00003	0.01000	0.00001	0.030		13.39	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	10.81	Put	6,140.73000		6.14073	7,027.57000	7.02757	6,140.730		13.38	0.98	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	11.02	Put	4,702.97000		4.70297	5,563.58000	5.56358	4,702.970		13.39	0.94	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	11.09	Put	4,253.58000		4.25358	5,097.93000	5.09793	4,253.580		13.52	0.91	0.00	0	100.0
R2044	On 06/08/2020	Bond Future			11.88673		75.64542	12.03633	74.73209			15.75	0.00	201,973,271.40	2,670	6,009.0
R2044	On 06/08/2020	Bond Future	9.01	Call	1.00000		0.00100	0.59000	0.00059	1.000		13.78	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	4.55000		0.00455	2.78000	0.00278	4.550		13.78	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	14.32000		0.01432	9.11000	0.00911	14.320		13.78	0.01	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	42.25000		0.04225	28.02000	0.02802	42.250		13.78	0.02	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	6,824.72000		6.82472	7,610.74000	7.61074	6,824.720		13.78	0.84	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	5,910.96000		5.91096	6,655.47000	6.65547	5,910.960		13.95	0.79	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			12.05296		76.79883	12.20856	75.87163			15.41	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	13.74000		0.01374	9.66000	0.00966	13.740		14.01	0.01	0.00	0	1,815.0



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 05/11/2020	Bond Future	9.29	Call	41.64000	0.04164	30.22000	0.03022	41.640	14.01	0.01	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	47.06000	0.04706	34.28000	0.03428	47.060	14.01	0.02	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	112.03000	0.11203	83.89000	0.08389	112.030	14.01	0.04	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	187.14000	0.18714	142.59000	0.14259	187.140	14.01	0.06	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	206.28000	0.20628	157.72000	0.15772	206.280	14.01	0.06	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	214.38000	0.21438	164.13000	0.16413	214.380	14.01	0.06	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	7,527.47000	7.52747	8,252.70000	8.25270	7,527.470	14.01	0.76	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	6,937.65000	6.93765	7,638.64000	7.63864	6,937.650	14.01	0.73	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	5,933.73000	5.93373	6,582.27000	6.58227	5,933.730	14.21	0.67	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	5,717.51000	5.71751	6,352.76000	6.35276	5,717.510	14.28	0.66	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.23851	73.56772	12.40085	72.62644		15.52	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	215.48000	0.21548	170.43000	0.17043	215.480	14.66	0.05	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	13,722.95000	13.72295	14,562.11000	14.56211	13,722.950	14.66	0.88	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,162.42000	10.16242	10,923.10000	10.92310	10,162.420	14.66	0.79	0.00	0	405.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 07/05/2020	Bond Future			11.65025	77.89498	11.79870	76.94780		15.14	0.00	3,806,727,672.60	48,870	66,001.0
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.57	0.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.20	Put	10,508.23000	10.50823	11,455.21000	11.45521	10,508.230	13.57	1.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.70	Put	6,624.80000	6.62480	7,562.84000	7.56284	6,624.800	13.57	0.98	0.00	0	300.0
R2048	On 06/08/2020	Bond Future			11.81178	79.09033	11.96638	78.12880		15.17	0.00	3,865,144,427.10	48,870	49,270.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.81000	0.00081	0.46000	0.00046	0.810	13.13	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	2.63000	0.00263	1.53000	0.00153	2.630	13.13	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	134.26000	0.13426	91.54000	0.09154	134.260	13.13	0.05	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	460.28000	0.46028	334.68000	0.33468	460.280	13.13	0.15	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	794.26000	0.79426	598.55000	0.59855	794.260	13.33	0.23	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	2,640.36000	2.64036	2,186.15000	2.18615	2,640.360	14.86	0.51	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	4,294.04000	4.29404	3,688.67000	3.68867	4,294.040	15.57	0.67	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	6,462.04000	6.46204	5,732.26000	5.73226	6,462.040	16.79	0.79	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.97682	75.86862	12.13779	74.89248		15.73	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			12.16107	77.00496	12.32918	76.01402		14.97	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
R208	On 07/05/2020	Bond Future			4.89468	102.35579	4.89164	102.35843		0.61	0.00	0.00	0	29,633.0
R208	On 06/08/2020	Bond Future			4.38553	103.92652	4.38080	103.92949		0.43	0.00	0.00	0	0.0
R208	On 05/11/2020	Bond Future			3.20042	102.11256	3.19262	102.11560		0.21	0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209	On 07/05/2020	Bond Future			11.52637	62.64363	11.66965	61.92328		15.83	0.00	0.00	0	65,709.0

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	On	06/08/2020			Bond Future	11.69161	63.60495		11.84026	62.87371		16.00	0.00	0.00	0	9,200.0
R209	On	05/11/2020			Bond Future	11.85844	61.42797		12.01266	60.68562		16.28	0.00	0.00	0	0.0
R209	On	04/02/2021			Bond Future	12.04075	62.34795		12.20097	61.59435		15.29	0.00	0.00	0	0.0
R209	On	31/03/2036			Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	07/05/2020			Bond Future	179.12742	179.12742		179.11983	179.11983			0.00	0.00	0	1,419.0
R210	On	06/08/2020			Bond Future	181.92105	181.92105		181.91388	181.91388			0.00	0.00	0	0.0
R210	On	05/11/2020			Bond Future	182.01314	182.01314		182.00588	182.00588			0.00	0.00	0	0.0
R210	On	04/02/2021			Bond Future	184.78362	184.78362		184.77583	184.77583			0.00	0.00	0	0.0
R210	On	31/03/2028			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On	07/05/2020			Bond Future	165.19994	165.19994		165.00118	165.00118			0.00	0.00	0	6,719.0
R212	On	06/08/2020			Bond Future	165.47814	165.47814		165.27670	165.27670			0.00	0.00	0	0.0
R212	On	05/11/2020			Bond Future	168.04023	168.04023		167.83573	167.83573			0.00	0.00	0	0.0
R212	On	04/02/2021			Bond Future	168.26583	168.26583		168.05786	168.05786			0.00	0.00	0	0.0
R212	On	31/01/2022			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On	07/05/2020			Bond Future	11.10047	75.93975		11.25923	75.13740		12.65	0.00	0.00	0	16,776.0
R213	On	06/08/2020			Bond Future	11.28074	77.10510		11.44603	76.29066		12.79	0.00	0.00	0	300.0
R213	On	05/11/2020			Bond Future	11.46781	74.73860		11.63991	73.91177		12.97	0.00	0.00	0	0.0
R213	On	04/02/2021			Bond Future	11.67930	75.85826		11.85895	75.01887		12.19	0.00	0.00	0	0.0
R213	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On	07/05/2020			Bond Future	11.58889	61.58253		11.73716	60.81870		16.42	0.00	3,448,621.68	56	21,613.0
R214	On	07/05/2020	9.31	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	15.75	0.00	0.00	0	1,250.0
R214	On	07/05/2020	9.91	Call	Bond Future	0.24000	0.00024		0.10000	0.00010	0.240	15.75	0.00	0.00	0	1,250.0
R214	On	07/05/2020	10.66	Put	Bond Future	5,207.69000	5.20769	5,954.66000	5.95466	5,207.690		15.75	0.97	0.00	0	1,250.0
R214	On	06/08/2020			Bond Future	11.74514	62.52755		11.89907	61.75220		16.57	0.00	0.00	0	4,000.0
R214	On	05/11/2020			Bond Future	11.90465	60.19183		12.06443	59.40466		16.88	0.00	0.00	0	0.0
R214	On	04/02/2021			Bond Future	12.08222	61.09345		12.24849	60.29436		15.82	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

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
<b>Total for Derivatives :</b>											10,431,479,856.64	134,610	1 481 037.0
<b>Grand Total:</b>											10,431,479,856.64	134,610	1 481 037.0