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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	2025 On 07-May-20			Bond Future	134.83	135.3787	134.8260	135.3787	2,069.00
13/03/2020	2025 On 06-August-20			Bond Future	135.76	136.3192	135.7566	136.3192	0.00
13/03/2020	2025 On 05-November-20			Bond Future	138.16	138.7350	138.1625	138.7350	0.00
13/03/2020	2025 On 04-February-21			Bond Future	139.11	139.6901	139.1076	139.6901	0.00
13/03/2020	2029 On 07-May-20			Bond Future	96.58	96.5778	96.5789	96.5778	3,814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	2029 On 06-August-20			Bond Future	98.32	98.3236	98.3248	98.3236	0.00
13/03/2020	2029 On 05-November-20			Bond Future	98.92	98.9228	98.9241	98.9228	0.00
13/03/2020	2029 On 04-February-21			Bond Future	100.70	100.6940	100.6954	100.6940	0.00
13/03/2020	2030 On 07-May-20			Bond Future	10.02	90.8140	10.0228	90.8140	101,141.00
13/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	22	0	22	0	0.00
13/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	3	0	3	0	5,000.00
13/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	137	0	137	0	0.00
13/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	20	0	20	0	0.00
13/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	19	0	19	0	0.00
13/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	37	0	37	0	0.00
13/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	29	0	29	0	5,000.00
13/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	7312	6	7312	6	0.00
13/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	6647	6	6647	6	5,820.00
13/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	7373	6	7373	6	0.00
13/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	6947	6	6947	6	5,820.00
13/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	9444	8	9444	8	0.00
13/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	4978	4	4978	4	0.00
13/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	7251	6	7251	6	0.00
13/03/2020	2030 On 06-August-20			Bond Future	10.14	88.4240	10.1390	88.4240	325.00
13/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	224	0	224	0	800.00
13/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	392	1	392	1	0.00
13/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	358	1	358	1	450.00
13/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	50	0	50	0	800.00
13/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	774	1	774	1	0.00
13/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	410	1	410	1	0.00
13/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	498	1	498	1	323.00
13/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	79	0	79	0	323.00
13/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	401	1	401	1	0.00
13/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	1379	2	1379	2	450.00
13/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	4833	4	4833	4	800.00
13/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	6294	5	6294	5	0.00
13/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	6345	6	6345	6	0.00
13/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	9698	9	9698	9	0.00
13/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	5847	5	5847	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	3545	3	3545	3	0.00
13/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	7616	7	7616	7	0.00
13/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	10554	10	10554	10	0.00
13/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	6396	6	6396	6	0.00
13/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	6601	6	6601	6	0.00
13/03/2020	2030 On 05-November-20			Bond Future	10.25	89.9699	10.2528	89.9699	0.00
13/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	1289	2	1289	2	0.00
13/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	346	0	346	0	3,000.00
13/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	103	0	103	0	1,000.00
13/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	505	1	505	1	1,000.00
13/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	267	0	267	0	3,000.00
13/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	908	1	908	1	0.00
13/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	354	0	354	0	14,160.00
13/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	709	1	709	1	3,000.00
13/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	3459	4	3459	4	0.00
13/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	1819	2	1819	2	0.00
13/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	109	0	109	0	14,160.00
13/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	168	0	168	0	16,000.00
13/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	496	1	496	1	16,000.00
13/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	3178	4	3178	4	0.00
13/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	937	1	937	1	0.00
13/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	56	0	56	0	3,000.00
13/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	922	1	922	1	0.00
13/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	2322	3	2322	3	0.00
13/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	2553	2	2553	2	16,000.00
13/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	5750	5	5750	5	0.00
13/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	8947	8	8947	8	0.00
13/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	6418	6	6418	6	0.00
13/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	3955	3	3955	3	14,160.00
13/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	11065	10	11065	10	0.00
13/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	5664	5	5664	5	0.00
13/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	7379	7	7379	7	0.00
13/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	8249	7	8249	7	0.00
13/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	2307	2	2307	2	3,000.00

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13/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	10069	9	10069	9	0.00
13/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	3362	3	3362	3	1,000.00
13/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	5707	5	5707	5	0.00
13/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	12655	12	12655	12	0.00
13/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	7329	7	7329	7	0.00
13/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	11185	10	11185	10	0.00
13/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	4822	4	4822	4	3,000.00
13/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	8302	7	8302	7	0.00
13/03/2020	2030 On 04-February-21			Bond Future	10.38	87.5528	10.3778	87.5528	0.00
13/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	215	0	215	0	1,000.00
13/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	836	1	836	1	0.00
13/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	777	1	777	1	1,000.00
13/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	211	0	211	0	800.00
13/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	824	1	824	1	0.00
13/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	516	1	516	1	800.00
13/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	2808	3	2808	3	0.00
13/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	812	1	812	1	0.00
13/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	7684	7	7684	7	0.00
13/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	11642	11	11642	11	0.00
13/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	7501	7	7501	7	0.00
13/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	3743	3	3743	3	1,800.00
13/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	8939	8	8939	8	0.00
13/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	7546	7	7546	7	0.00
13/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	7455	7	7455	7	0.00
13/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	11584	11	11584	11	0.00
13/03/2020	2032 On 07-May-20			Bond Future	10.53	86.7039	10.5257	86.7039	82,247.00
13/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	13	0	13	0	3,000.00
13/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	91	0	91	0	0.00
13/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	4	0	4	0	7,500.00
13/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	76	0	76	0	7,500.00
13/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	27	0	27	0	7,500.00
13/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	14	0	14	0	0.00
13/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	1	0	1	0	3,000.00
13/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	15	0	15	0	7,500.00

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13/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	13	0	13	0	0.00
13/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	8603	8	8603	8	0.00
13/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	8536	8	8536	8	0.00
13/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	11091	10	11091	10	0.00
13/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	8469	7	8469	7	0.00
13/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	6269	5	6269	5	3,000.00
13/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	7804	7	7804	7	0.00
13/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	6518	6	6518	6	0.00
13/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	9832	9	9832	9	0.00
13/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	8671	8	8671	8	0.00
13/03/2020	2032 On 06-August-20			Bond Future	10.65	88.2499	10.6465	88.2499	300.00
13/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	886	1	886	1	0.00
13/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	343	0	343	0	0.00
13/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	47	0	47	0	800.00
13/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	229	0	229	0	800.00
13/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	351	1	351	1	0.00
13/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	359	1	359	1	0.00
13/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	7645	7	7645	7	0.00
13/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	7759	7	7759	7	0.00
13/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	11941	11	11941	11	0.00
13/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	8704	8	8704	8	0.00
13/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	7702	7	7702	7	0.00
13/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	5349	5	5349	5	800.00
13/03/2020	2032 On 05-November-20			Bond Future	10.77	85.6351	10.7712	85.6351	0.00
13/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	887	1	887	1	0.00
13/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	4137	5	4137	5	0.00
13/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	3858	4	3858	4	0.00
13/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	259	0	259	0	3,000.00
13/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	693	1	693	1	3,000.00
13/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	511	1	511	1	1,000.00
13/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	902	1	902	1	0.00
13/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	173	0	173	0	1,000.00
13/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	873	1	873	1	0.00
13/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	7013	6	7013	6	0.00

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13/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	10564	10	10564	10	0.00
13/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	11628	11	11628	11	0.00
13/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	2395	2	2395	2	1,000.00
13/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	8636	8	8636	8	0.00
13/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	6915	6	6915	6	0.00
13/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	7722	7	7722	7	0.00
13/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	2618	2	2618	2	3,000.00
13/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	6964	6	6964	6	0.00
13/03/2020	2032 On 04-February-21			Bond Future	10.90	87.1480	10.9049	87.1480	0.00
13/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	246	0	246	0	800.00
13/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	920	1	920	1	0.00
13/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	569	1	569	1	800.00
13/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	946	1	946	1	0.00
13/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	3486	4	3486	4	0.00
13/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	933	1	933	1	0.00
13/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	8580	8	8580	8	0.00
13/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	10333	9	10333	9	0.00
13/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	8530	8	8530	8	0.00
13/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	3963	3	3963	3	800.00
13/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	8630	8	8630	8	0.00
13/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	13348	12	13348	12	0.00
13/03/2020	2033 On 07-May-20			Bond Future	95.61	96.1915	95.6099	96.1915	7,065.00
13/03/2020	2033 On 06-August-20			Bond Future	97.34	97.9303	97.3384	97.9303	0.00
13/03/2020	2033 On 05-November-20			Bond Future	97.84	98.4442	97.8419	98.4442	0.00
13/03/2020	2033 On 04-February-21			Bond Future	99.59	100.2070	99.5940	100.2070	0.00
13/03/2020	2037 On 07-May-20			Bond Future	10.95	84.6277	10.9516	84.6277	74,552.00
13/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	14	0	14	0	0.00
13/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	15	0	15	0	0.00
13/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	28	0	28	0	7,500.00
13/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	16	0	16	0	0.00
13/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	129	0	129	0	7,500.00
13/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	9494	9	9494	9	0.00
13/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	6687	6	6687	6	0.00
13/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	9646	9	9646	9	0.00

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13/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	8820	8	8820	8	0.00
13/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	9570	9	9570	9	0.00
13/03/2020	2037 On 06-August-20			Bond Future	11.07	81.8768	11.0741	81.8768	300.00
13/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	410	1	410	1	0.00
13/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	420	1	420	1	0.00
13/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	400	1	400	1	0.00
13/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	8739	8	8739	8	0.00
13/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	8675	8	8675	8	0.00
13/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	8611	8	8611	8	0.00
13/03/2020	2037 On 05-November-20			Bond Future	11.19	83.3082	11.1926	83.3082	0.00
13/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	1057	1	1057	1	0.00
13/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	1024	1	1024	1	0.00
13/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	1041	1	1041	1	0.00
13/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	7837	7	7837	7	0.00
13/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	7728	7	7728	7	0.00
13/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	7782	7	7782	7	0.00
13/03/2020	2037 On 04-February-21			Bond Future	11.32	80.5228	11.3207	80.5228	0.00
13/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	666	1	666	1	72.00
13/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	1701	2	1701	2	0.00
13/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	1551	2	1551	2	0.00
13/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	2846	3	2846	3	0.00
13/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	1569	2	1569	2	0.00
13/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	6200	0	6200	0	0.00
13/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	1587	2	1587	2	0.00
13/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	1963	0	1963	0	240.00
13/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	2762	0	2762	0	240.00
13/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	8320	8	8320	8	0.00
13/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	7391	0	7391	0	0.00
13/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	8422	8	8422	8	0.00
13/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	5819	5	5819	5	72.00
13/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	8018	7	8018	7	72.00
13/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	8371	8	8371	8	0.00
13/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	12020	11	12020	11	0.00
13/03/2020	2038 On 07-May-20			Bond Future	110.23	110.3046	110.2295	110.3046	11,047.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	2038 On 06-August-20			Bond Future	110.53	110.6035	110.5271	110.6035	0.00
13/03/2020	2038 On 05-November-20			Bond Future	112.49	112.5635	112.4860	112.5635	0.00
13/03/2020	2038 On 04-February-21			Bond Future	112.78	112.8587	112.7799	112.8587	0.00
13/03/2020	2040 On 07-May-20			Bond Future	11.06	87.1093	11.0613	87.1093	58,995.00
13/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	23	0	23	0	0.00
13/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	89	0	89	0	2,640.00
13/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	4	0	4	0	2,640.00
13/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	22	0	22	0	0.00
13/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	20	0	20	0	0.00
13/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	41	0	41	0	7,500.00
13/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	168	0	168	0	7,500.00
13/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	10079	9	10079	9	0.00
13/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	6854	6	6854	6	0.00
13/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	9916	9	9916	9	0.00
13/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	9116	8	9116	8	0.00
13/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	11994	11	11994	11	0.00
13/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	7958	7	7958	7	0.00
13/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	9998	9	9998	9	0.00
13/03/2020	2040 On 06-August-20			Bond Future	11.18	84.1521	11.1832	84.1521	600.00
13/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	452	1	452	1	0.00
13/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	2061	3	2061	3	0.00
13/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	462	1	462	1	0.00
13/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	474	1	474	1	0.00
13/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	1888	2	1888	2	0.00
13/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	122	0	122	0	800.00
13/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	508	1	508	1	800.00
13/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	3457	0	3457	0	0.00
13/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	4619	4	4619	4	800.00
13/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	12307	11	12307	11	0.00
13/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	8897	8	8897	8	0.00
13/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	4365	4	4365	4	12,538.00
13/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	8627	8	8627	8	0.00
13/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	8965	8	8965	8	0.00
13/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	2939	0	2939	0	517.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	8829	8	8829	8	0.00
13/03/2020	2040 On 05-November-20			Bond Future	11.30	85.6233	11.3009	85.6233	0.00
13/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	400	1	400	1	2,000.00
13/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	1028	1	1028	1	2,000.00
13/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	692	1	692	1	2,000.00
13/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	232	0	232	0	2,000.00
13/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	1147	1	1147	1	0.00
13/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	1183	1	1183	1	0.00
13/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	4615	5	4615	5	0.00
13/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	5326	6	5326	6	0.00
13/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	1165	1	1165	1	0.00
13/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	8143	7	8143	7	0.00
13/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	10128	9	10128	9	0.00
13/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	13757	13	13757	13	0.00
13/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	3309	3	3309	3	2,000.00
13/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	8201	7	8201	7	0.00
13/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	2741	2	2741	2	2,000.00
13/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	8673	8	8673	8	0.00
13/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	12009	11	12009	11	0.00
13/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	8259	7	8259	7	0.00
13/03/2020	2040 On 04-February-21			Bond Future	11.43	82.6283	11.4280	82.6283	0.00
13/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	5645	6	5645	6	0.00
13/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	1085	1	1085	1	800.00
13/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	1683	2	1683	2	0.00
13/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	461	1	461	1	500.00
13/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	1365	2	1365	2	500.00
13/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	1663	2	1663	2	0.00
13/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	5002	6	5002	6	0.00
13/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	519	1	519	1	800.00
13/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	1703	2	1703	2	0.00
13/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	14854	14	14854	14	0.00
13/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	4085	4	4085	4	500.00
13/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	9744	9	9744	9	0.00
13/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	8835	8	8835	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	14241	13	14241	13	0.00
13/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	10775	10	10775	10	0.00
13/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	8726	8	8726	8	0.00
13/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	8781	8	8781	8	0.00
13/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	3652	3	3652	3	800.00
13/03/2020	2044 On 07-May-20			Bond Future	11.09	83.8829	11.0939	83.8829	78,706.00
13/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	19	0	19	0	0.00
13/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	1120	2	1120	2	0.00
13/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	1	0	1	0	100.00
13/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	57	0	57	0	100.00
13/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	1	0	1	0	556.00
13/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	21	0	21	0	0.00
13/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	39	0	39	0	556.00
13/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	1765	2	1765	2	0.00
13/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	20	0	20	0	0.00
13/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	2	0	2	0	129.00
13/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	54	0	54	0	129.00
13/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	2016	3	2016	3	0.00
13/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	14638	14	14638	14	0.00
13/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	9013	8	9013	8	0.00
13/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	8455	8	8455	8	0.00
13/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	9913	9	9913	9	0.00
13/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	2044	2	2044	2	100.00
13/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	2280	2	2280	2	556.00
13/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	9996	9	9996	9	0.00
13/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	12924	12	12924	12	0.00
13/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	8534	8	8534	8	0.00
13/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	3129	3	3129	3	129.00
13/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	14000	13	14000	13	0.00
13/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	9830	9	9830	9	0.00
13/03/2020	2044 On 06-August-20			Bond Future	11.21	80.9935	11.2116	80.9935	500.00
13/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	287	0	287	0	0.00
13/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	59	0	59	0	602.00
13/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	396	1	396	1	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	19	0	19	0	140.00
13/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	156	0	156	0	140.00
13/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	303	0	303	0	0.00
13/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	2267	3	2267	3	0.00
13/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	295	0	295	0	0.00
13/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	2792	3	2792	3	0.00
13/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	17758	17	17758	17	0.00
13/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	12025	11	12025	11	0.00
13/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	10315	9	10315	9	0.00
13/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	10390	10	10390	10	0.00
13/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	4222	4	4222	4	140.00
13/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	3626	3	3626	3	602.00
13/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	9584	9	9584	9	0.00
13/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	14563	14	14563	14	0.00
13/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	10465	10	10465	10	0.00
13/03/2020	2044 On 05-November-20			Bond Future	11.33	82.4094	11.3250	82.4094	0.00
13/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	383	0	383	0	1,815.00
13/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	1207	1	1207	1	0.00
13/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	631	1	631	1	0.00
13/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	4136	5	4136	5	0.00
13/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	643	1	643	1	568.00
13/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	1244	2	1244	2	0.00
13/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	4324	5	4324	5	0.00
13/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	733	1	733	1	525.00
13/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	160	0	160	0	525.00
13/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	3382	4	3382	4	0.00
13/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	52	0	52	0	1,815.00
13/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	707	1	707	1	1,815.00
13/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	1225	1	1225	1	0.00
13/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	3016	3	3016	3	0.00
13/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	143	0	143	0	568.00
13/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	8171	7	8171	7	0.00
13/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	10185	9	10185	9	0.00
13/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	4430	4	4430	4	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	3628	3	3628	3	1,815.00
13/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	19862	19	19862	19	0.00
13/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	8230	8	8230	8	0.00
13/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	10321	10	10321	10	0.00
13/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	15583	15	15583	15	0.00
13/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	12486	12	12486	12	0.00
13/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	4822	4	4822	4	525.00
13/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	16018	15	16018	15	0.00
13/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	10734	10	10734	10	0.00
13/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	3770	3	3770	3	568.00
13/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	8289	8	8289	8	0.00
13/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	10664	10	10664	10	0.00
13/03/2020	2044 On 04-February-21			Bond Future	11.45	79.4829	11.4473	79.4829	0.00
13/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	1567	2	1567	2	0.00
13/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	1605	2	1605	2	0.00
13/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	586	1	586	1	405.00
13/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	1586	2	1586	2	0.00
13/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	1453	2	1453	2	0.00
13/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	1039	1	1039	1	0.00
13/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	2678	3	2678	3	0.00
13/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	9309	9	9309	9	0.00
13/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	9718	9	9718	9	405.00
13/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	13981	13	13981	13	0.00
13/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	6840	6	6840	6	405.00
13/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	9367	9	9367	9	0.00
13/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	11282	10	11282	10	0.00
13/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	9252	9	9252	9	0.00
13/03/2020	2046 On 07-May-20			Bond Future	96.82	97.4948	96.8223	97.4948	14,200.00
13/03/2020	2046 On 06-August-20			Bond Future	98.57	99.2573	98.5728	99.2573	0.00
13/03/2020	2046 On 05-November-20			Bond Future	98.52	99.2195	98.5231	99.2195	0.00
13/03/2020	2046 On 04-February-21			Bond Future	100.29	100.9959	100.2870	100.9959	0.00
13/03/2020	2050 On 07-May-20			Bond Future	98.69	99.6185	98.6939	99.6185	13,444.00
13/03/2020	2050 On 06-August-20			Bond Future	98.60	99.5382	98.5969	99.5382	0.00
13/03/2020	2050 On 05-November-20			Bond Future	100.34	101.3021	100.3442	101.3021	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	2050 On 04-February-21			Bond Future	100.22	101.1947	100.2198	101.1947	0.00
13/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	AL37 On 07-May-20			Index Future	677.64	682.5270	677.6370	682.5270	0.00
13/03/2020	AL37 On 06-August-20			Index Future	689.59	694.5660	689.5900	694.5660	0.00
13/03/2020	AL37 On 05-November-20			Index Future	701.79	706.8470	701.7850	706.8470	0.00
13/03/2020	AL37 On 04-February-21			Index Future	714.19	719.3460	714.1940	719.3460	0.00
13/03/2020	AL7T On 07-May-20			Index Future	757.63	765.9290	757.6260	765.9290	0.00
13/03/2020	AL7T On 06-August-20			Index Future	770.99	779.4390	770.9900	779.4390	0.00
13/03/2020	AL7T On 05-November-20			Index Future	784.62	793.2210	784.6240	793.2210	0.00
13/03/2020	AL7T On 04-February-21			Index Future	798.50	807.2470	798.4990	807.2470	0.00
13/03/2020	ALBI On 07-May-20			Index Future	677.82	684.4730	677.8230	684.4730	213.00
13/03/2020	ALBI On 06-August-20			Index Future	689.78	696.5460	689.7790	696.5460	0.00
13/03/2020	ALBI On 05-November-20			Index Future	701.98	708.8630	701.9770	708.8630	0.00
13/03/2020	ALBI On 04-February-21			Index Future	714.39	721.3970	714.3900	721.3970	0.00
13/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2020	ES33 On 07-May-20			Bond Future	11.92	72.7563	11.9189	72.7563	350.00
13/03/2020	ES33 On 06-August-20			Bond Future	12.08	74.0535	12.0822	74.0535	0.00
13/03/2020	ES33 On 05-November-20			Bond Future	12.25	71.5576	12.2523	71.5576	0.00
13/03/2020	ES33 On 04-February-21			Bond Future	12.44	72.8219	12.4367	72.8219	0.00
13/03/2020	ES42 On 07-May-20			Bond Future	12.25	72.8678	12.2504	72.8678	4,919.00
13/03/2020	ES42 On 06-August-20			Bond Future	12.41	74.1671	12.4098	74.1671	0.00
13/03/2020	ES42 On 05-November-20			Bond Future	12.58	71.2007	12.5753	71.2007	0.00
13/03/2020	ES42 On 04-February-21			Bond Future	12.75	72.4581	12.7486	72.4581	0.00
13/03/2020	GOVI On 07-May-20			GOVI	669.94	676.5210	669.9370	676.5210	1,177.00
13/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	500530	43	500530	43	0.00
13/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	500630	43	500630	43	0.00
13/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	500430	43	500430	43	0.00
13/03/2020	GOVI On 06-August-20			GOVI	681.75	688.4540	681.7540	688.4540	0.00
13/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	463760	40	463760	40	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	463660	40	463660	40	0.00
13/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	463860	40	463860	40	0.00
13/03/2020	GOVI On 05-November-20			GOVI	693.81	700.6280	693.8100	700.6280	0.00
13/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	440400	37	440400	37	0.00
13/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	440200	37	440200	37	0.00
13/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	440300	37	440300	37	0.00
13/03/2020	GOVI On 04-February-21			GOVI	706.08	713.0160	706.0790	713.0160	0.00
13/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
13/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	448610	38	448610	38	0.00
13/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	448710	38	448710	38	0.00
13/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	448810	38	448810	38	0.00
13/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2020	IGOV On 07-May-20			Index Future	250.87	251.9060	250.8680	251.9060	1,009.00
13/03/2020	IGOV On 06-August-20			Index Future	255.35	256.4110	255.3540	256.4110	0.00
13/03/2020	IGOV On 05-November-20			Index Future	259.93	261.0060	259.9300	261.0060	0.00
13/03/2020	IGOV On 04-February-21			Index Future	264.59	265.6800	264.5850	265.6800	0.00
13/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
13/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
13/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
13/03/2020	IS05 On 17-December-20			Interest Rate Swap	95.11	95.1200	95.1100	95.1200	0.00
13/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.94	93.9500	93.9400	93.9500	0.00
13/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.74	92.7400	92.7400	92.7400	0.00
13/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.54	92.5200	92.5400	92.5200	0.00
13/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.41	94.3900	94.4100	94.3900	51.00
13/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.25	94.2200	94.2500	94.2200	0.00
13/03/2020	IS05 On 21-June-22			Interest Rate Swap	95.21	95.1300	95.2100	95.1300	0.00
13/03/2020	IS05 On 20-September-22			Interest Rate Swap	99.01	98.8600	99.0100	98.8600	0.00
13/03/2020	IS05 On 20-December-22			Interest Rate Swap	100.17	99.9400	100.1700	99.9400	0.00
13/03/2020	IS05 On 22-March-23			Interest Rate Swap	93.35	93.0300	93.3500	93.0300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	IS05 On 20-June-23			Interest Rate Swap	99.42	99.0100	99.4200	99.0100	0.00
13/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
13/03/2020	IS10 On 17-December-25			Interest Rate Swap	91.34	90.2100	91.3400	90.2100	0.00
13/03/2020	IS10 On 16-March-26			Interest Rate Swap	88.27	87.0900	88.2700	87.0900	0.00
13/03/2020	IS10 On 15-June-26			Interest Rate Swap	87.00	85.7800	87.0000	85.7800	0.00
13/03/2020	IS10 On 21-September-26			Interest Rate Swap	89.29	88.0300	89.2900	88.0300	0.00
13/03/2020	IS10 On 21-December-26			Interest Rate Swap	93.25	91.9800	93.2500	91.9800	0.00
13/03/2020	IS10 On 15-March-27			Interest Rate Swap	91.85	90.5300	91.8500	90.5300	0.00
13/03/2020	IS10 On 21-June-27			Interest Rate Swap	94.08	92.7300	94.0800	92.7300	0.00
13/03/2020	IS10 On 20-September-27			Interest Rate Swap	99.75	98.3600	99.7500	98.3600	0.00
13/03/2020	IS10 On 20-December-27			Interest Rate Swap	100.22	98.7900	100.2200	98.7900	0.00
13/03/2020	IS10 On 22-March-28			Interest Rate Swap	93.69	92.1800	93.6900	92.1800	0.00
13/03/2020	IS10 On 20-June-28			Interest Rate Swap	101.15	99.6500	101.1500	99.6500	0.00
13/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
13/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/03/2020	R023 On 07-May-20			Bond Future	6.48	105.0616	6.4779	105.0616	65,584.00
13/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	1200	1	1200	1	0.00
13/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	1178	1	1178	1	0.00
13/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	1222	1	1222	1	0.00
13/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	123	0	123	0	0.00
13/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	120	0	120	0	0.00
13/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	116	0	116	0	0.00
13/03/2020	R023 On 06-August-20			Bond Future	6.40	106.9349	6.3958	106.9349	0.00
13/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	2155	2	2155	2	0.00
13/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	2194	2	2194	2	0.00
13/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	2175	2	2175	2	0.00
13/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	128	0	128	0	0.00
13/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	132	0	132	0	0.00
13/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	135	0	135	0	0.00
13/03/2020	R023 On 05-November-20			Bond Future	6.31	104.8763	6.3100	104.8763	0.00
13/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	2559	3	2559	3	0.00
13/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	2541	3	2541	3	0.00
13/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	2578	3	2578	3	0.00
13/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	119	0	119	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	117	0	117	0	0.00
13/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	114	0	114	0	0.00
13/03/2020	R023 On 04-February-21			Bond Future	6.21	106.7297	6.2054	106.7297	0.00
13/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	911	1	911	1	0.00
13/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	935	1	935	1	0.00
13/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	923	1	923	1	0.00
13/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	682	1	682	1	0.00
13/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	689	1	689	1	0.00
13/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	675	1	675	1	0.00
13/03/2020	R035 On 07-May-20			Bond Future	10.76	88.9326	10.7574	88.9326	132,341.00
13/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	2	0	2	0	5,000.00
13/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	95	0	95	0	5,000.00
13/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	21	0	21	0	0.00
13/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	145	0	145	0	7,500.00
13/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	22	0	22	0	0.00
13/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	1880	2	1880	2	0.00
13/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	1305	2	1305	2	0.00
13/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	23	0	23	0	0.00
13/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	33	0	33	0	7,500.00
13/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	108	0	108	0	3,530.00
13/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	3	0	3	0	3,530.00
13/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	11352	10	11352	10	0.00
13/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	8977	8	8977	8	0.00
13/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	8533	8	8533	8	0.00
13/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	7104	6	7104	6	0.00
13/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	9126	8	9126	8	0.00
13/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	6421	6	6421	6	0.00
13/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	6896	6	6896	6	0.00
13/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	2549	2	2549	2	3,530.00
13/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	1929	2	1929	2	5,000.00
13/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	9051	8	9051	8	0.00
13/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	11904	11	11904	11	0.00
13/03/2020	R035 On 06-August-20			Bond Future	10.87	90.5183	10.8736	90.5183	410.00
13/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	61	0	61	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	47	0	47	0	24,761.00
13/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	635	1	635	1	0.00
13/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	352	0	352	0	500.00
13/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	1638	2	1638	2	0.00
13/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	649	1	649	1	0.00
13/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	21	0	21	0	3,000.00
13/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	621	1	621	1	0.00
13/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	7061	6	7061	6	0.00
13/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	15483	15	15483	15	0.00
13/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	7177	6	7177	6	0.00
13/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	4433	4	4433	4	500.00
13/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	13488	13	13488	13	0.00
13/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	7119	6	7119	6	0.00
13/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	8655	8	8655	8	0.00
13/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	12789	12	12789	12	0.00
13/03/2020	R035 On 05-November-20			Bond Future	11.00	87.6022	10.9961	87.6022	0.00
13/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	1651	2	1651	2	0.00
13/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	1673	2	1673	2	0.00
13/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	1629	2	1629	2	0.00
13/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	6066	5	6066	5	0.00
13/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	6020	5	6020	5	0.00
13/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	5974	5	5974	5	0.00
13/03/2020	R035 On 04-February-21			Bond Future	11.13	89.1500	11.1295	89.1500	0.00
13/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	1613	2	1613	2	0.00
13/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	1467	2	1467	2	0.00
13/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	1449	2	1449	2	0.00
13/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	1432	2	1432	2	0.00
13/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	4281	5	4281	5	0.00
13/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	8541	8	8541	8	0.00
13/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	8593	8	8593	8	0.00
13/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	8082	7	8082	7	650.00
13/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	4216	4	4216	4	650.00
13/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	8489	8	8489	8	0.00
13/03/2020	R186 On 07-May-20			Bond Future	8.89	112.8254	8.8902	112.8254	90,029.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	92	0	92	0	0.00
13/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	459	1	459	1	0.00
13/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	1390	2	1390	2	0.00
13/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	96	0	96	0	0.00
13/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	39	0	39	0	0.00
13/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	211	0	211	0	0.00
13/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	7	0	7	0	0.00
13/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	88	0	88	0	0.00
13/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	4434	4	4434	4	0.00
13/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	6944	6	6944	6	0.00
13/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	1185	1	1185	1	0.00
13/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	4333	4	4333	4	0.00
13/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	5313	5	5313	5	2,500.00
13/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	3423	3	3423	3	0.00
13/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	2499	2	2499	2	23,172.00
13/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	4383	4	4383	4	0.00
13/03/2020	R186 On 06-August-20			Bond Future	8.98	109.5342	8.9836	109.5342	1,870.00
13/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	642	1	642	1	0.00
13/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	495	1	495	1	0.00
13/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	656	1	656	1	0.00
13/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	629	1	629	1	0.00
13/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	3795	3	3795	3	0.00
13/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	4233	4	4233	4	3,150.00
13/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	3719	3	3719	3	0.00
13/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	3757	3	3757	3	0.00
13/03/2020	R186 On 05-November-20			Bond Future	9.08	111.4494	9.0819	111.4494	0.00
13/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	1242	2	1242	2	0.00
13/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	1223	2	1223	2	0.00
13/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	1204	2	1204	2	0.00
13/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	729	1	729	1	3,500.00
13/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	2707	3	2707	3	0.00
13/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	264	0	264	0	3,500.00
13/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	4370	4	4370	4	0.00
13/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	1856	2	1856	2	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	6450	6	6450	6	0.00
13/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	3324	3	3324	3	0.00
13/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	3355	3	3355	3	0.00
13/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	3294	3	3294	3	0.00
13/03/2020	R186 On 04-February-21			Bond Future	9.19	108.1173	9.1918	108.1173	0.00
13/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	682	1	682	1	0.00
13/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	692	1	692	1	0.00
13/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	704	1	704	1	0.00
13/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	5600	5	5600	5	0.00
13/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	5562	5	5562	5	0.00
13/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	5638	5	5638	5	0.00
13/03/2020	R197 On 07-May-20			Bond Future	305.01	305.6217	305.0059	305.6217	2,607.00
13/03/2020	R197 On 06-August-20			Bond Future	302.72	303.3503	302.7234	303.3503	0.00
13/03/2020	R197 On 05-November-20			Bond Future	308.09	308.7259	308.0883	308.7259	0.00
13/03/2020	R197 On 04-February-21			Bond Future	305.61	306.2551	305.6065	306.2551	0.00
13/03/2020	R202 On 07-May-20			Bond Future	219.02	218.2063	219.0165	218.2063	8,709.00
13/03/2020	R202 On 06-August-20			Bond Future	218.83	218.0098	218.8349	218.0098	0.00
13/03/2020	R202 On 05-November-20			Bond Future	222.71	221.8732	222.7133	221.8732	0.00
13/03/2020	R202 On 04-February-21			Bond Future	222.45	221.5977	222.4530	221.5977	0.00
13/03/2020	R208 On 07-May-20			Bond Future	5.66	101.5805	5.6614	101.5805	18,032.00
13/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
13/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
13/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
13/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	736	1	736	1	0.00
13/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	745	1	745	1	0.00
13/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	727	1	727	1	0.00
13/03/2020	R208 On 06-August-20			Bond Future	5.06	103.3918	5.0562	103.3918	0.00
13/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	332	0	332	0	0.00
13/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	338	0	338	0	0.00
13/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	326	0	326	0	0.00
13/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	19	0	19	0	0.00
13/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	19	0	19	0	0.00
13/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	18	0	18	0	0.00
13/03/2020	R208 On 05-November-20			Bond Future	3.71	101.7979	3.7083	101.7979	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	421	0	421	0	0.00
13/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	418	0	418	0	0.00
13/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	414	0	414	0	0.00
13/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	3	0	3	0	0.00
13/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	4	0	4	0	0.00
13/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	3	0	3	0	0.00
13/03/2020	R209 On 07-May-20			Bond Future	10.82	67.2095	10.8192	67.2095	72,278.00
13/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	19	0	19	0	0.00
13/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	21	0	21	0	0.00
13/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	20	0	20	0	0.00
13/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	8217	7	8217	7	0.00
13/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	8153	7	8153	7	0.00
13/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	8282	7	8282	7	0.00
13/03/2020	R209 On 06-August-20			Bond Future	10.93	68.4079	10.9283	68.4079	200.00
13/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
13/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
13/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
13/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	41851	41	41851	41	0.00
13/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	41959	41	41959	41	0.00
13/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	41742	41	41742	41	0.00
13/03/2020	R209 On 05-November-20			Bond Future	11.04	66.4542	11.0398	66.4542	0.00
13/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	857	1	857	1	0.00
13/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	884	1	884	1	0.00
13/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	871	1	871	1	0.00
13/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	6750	6	6750	6	0.00
13/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	6702	6	6702	6	0.00
13/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	6797	6	6797	6	0.00
13/03/2020	R209 On 04-February-21			Bond Future	11.16	67.6282	11.1580	67.6282	0.00
13/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	1332	2	1332	2	0.00
13/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	1348	2	1348	2	0.00
13/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	1316	2	1316	2	0.00
13/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	7261	7	7261	7	0.00
13/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	7217	7	7217	7	0.00
13/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	7174	7	7174	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	R210 On 07-May-20			Bond Future	180.48	184.1118	180.4812	184.1118	1,935.00
13/03/2020	R210 On 06-August-20			Bond Future	183.74	187.4401	183.7438	187.4401	0.00
13/03/2020	R210 On 05-November-20			Bond Future	184.28	188.0385	184.2769	188.0385	0.00
13/03/2020	R210 On 04-February-21			Bond Future	187.58	191.4051	187.5764	191.4051	0.00
13/03/2020	R212 On 07-May-20			Bond Future	163.97	163.9736	163.9693	163.9736	6,719.00
13/03/2020	R212 On 06-August-20			Bond Future	164.64	164.6420	164.6377	164.6420	0.00
13/03/2020	R212 On 05-November-20			Bond Future	167.56	167.5596	167.5555	167.5596	0.00
13/03/2020	R212 On 04-February-21			Bond Future	168.23	168.2300	168.2261	168.2300	0.00
13/03/2020	R213 On 07-May-20			Bond Future	10.27	81.2133	10.2737	81.2133	15,444.00
13/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	20	0	20	0	0.00
13/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	22	0	22	0	0.00
13/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	21	0	21	0	0.00
13/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	7453	7	7453	7	0.00
13/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	7332	6	7332	6	0.00
13/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	7393	7	7393	7	0.00
13/03/2020	R213 On 06-August-20			Bond Future	10.38	82.6614	10.3834	82.6614	300.00
13/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	385	1	385	1	0.00
13/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	403	1	403	1	0.00
13/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	394	1	394	1	0.00
13/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	6528	6	6528	6	0.00
13/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	6477	6	6477	6	0.00
13/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	6578	6	6578	6	0.00
13/03/2020	R213 On 05-November-20			Bond Future	10.50	80.5585	10.5007	80.5585	0.00
13/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	901	1	901	1	0.00
13/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	916	1	916	1	0.00
13/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	930	1	930	1	0.00
13/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	5822	5	5822	5	0.00
13/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	5908	5	5908	5	0.00
13/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	5865	5	5865	5	0.00
13/03/2020	R213 On 04-February-21			Bond Future	10.63	81.9820	10.6295	81.9820	0.00
13/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	880	1	880	1	0.00
13/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	868	1	868	1	0.00
13/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	856	1	856	1	0.00
13/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	7567	7	7567	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	7613	7	7613	7	0.00
13/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	7522	7	7522	7	0.00
13/03/2020	R214 On 07-May-20			Bond Future	11.00	65.6415	10.9964	65.6415	20,587.00
13/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	39	0	39	0	0.00
13/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	41	0	41	0	0.00
13/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	37	0	37	0	0.00
13/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	79	0	79	0	1,250.00
13/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	884	1	884	1	0.00
13/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	3	0	3	0	1,250.00
13/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	6752	6	6752	6	0.00
13/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	7786	7	7786	7	0.00
13/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	10849	10	10849	10	0.00
13/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	2838	2	2838	2	1,250.00
13/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	7720	7	7720	7	0.00
13/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	7654	7	7654	7	0.00
13/03/2020	R214 On 06-August-20			Bond Future	11.10	66.8119	11.1019	66.8119	300.00
13/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	442	1	442	1	0.00
13/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	452	1	452	1	0.00
13/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	462	1	462	1	0.00
13/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	7191	6	7191	6	0.00
13/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	7303	7	7303	7	0.00
13/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	7247	7	7247	7	0.00
13/03/2020	R214 On 05-November-20			Bond Future	11.21	64.6852	11.2120	64.6852	0.00
13/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	1033	1	1033	1	0.00
13/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	1049	1	1049	1	0.00
13/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	1018	1	1018	1	0.00
13/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	6743	6	6743	6	0.00
13/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	6696	6	6696	6	0.00
13/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	6648	6	6648	6	0.00
13/03/2020	R214 On 04-February-21			Bond Future	11.33	65.8282	11.3309	65.8282	0.00
13/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	1470	2	1470	2	0.00
13/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	1504	2	1504	2	0.00
13/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	1486	2	1486	2	0.00
13/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	7351	7	7351	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	7306	7	7306	7	0.00
13/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	7396	7	7396	7	0.00
13/03/2020	R248 On 07-May-20			Bond Future	11.08	82.7264	11.0786	82.7264	93,474.00
13/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	17	0	17	0	0.00
13/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	894	1	894	1	0.00
13/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	19	0	19	0	0.00
13/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	175	0	175	0	0.00
13/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	10	0	10	0	300.00
13/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	18	0	18	0	0.00
13/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	10200	9	10200	9	0.00
13/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	6826	6	6826	6	300.00
13/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	10982	10	10982	10	0.00
13/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	10286	9	10286	9	0.00
13/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	3645	3	3645	3	300.00
13/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	10114	9	10114	9	0.00
13/03/2020	R248 On 06-August-20			Bond Future	11.19	84.2014	11.1879	84.2014	530.00
13/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	2125	3	2125	3	640.00
13/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	43	0	43	0	20,640.00
13/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	666	1	666	1	0.00
13/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	939	1	939	1	640.00
13/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	695	1	695	1	0.00
13/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	18	0	18	0	3,000.00
13/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	680	1	680	1	0.00
13/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	8168	7	8168	7	0.00
13/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	8102	7	8102	7	0.00
13/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	18193	17	18193	17	0.00
13/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	8235	7	8235	7	0.00
13/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	4529	4	4529	4	0.00
13/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	15792	15	15792	15	0.00
13/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	7145	6	7145	6	0.00
13/03/2020	R248 On 05-November-20			Bond Future	11.30	81.2382	11.3020	81.2382	0.00
13/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	761	1	761	1	0.00
13/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	747	1	747	1	0.00
13/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	734	1	734	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	10329	10	10329	10	0.00
13/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	10399	10	10399	10	0.00
13/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	10260	9	10260	9	0.00
13/03/2020	R248 On 04-February-21			Bond Future	11.43	82.6736	11.4254	82.6736	0.00
13/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	1853	2	1853	2	0.00
13/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	1875	2	1875	2	0.00
13/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	1897	2	1897	2	0.00
13/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	8689	8	8689	8	0.00
13/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	8800	8	8800	8	0.00
13/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	8744	8	8744	8	0.00