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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
19/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	2025 On 07-May-20			Bond Future	131.17	129.9903	131.1716	129.9903	2,080.00
19/03/2020	2025 On 06-August-20			Bond Future	132.03	130.8271	132.0298	130.8271	0.00
19/03/2020	2025 On 05-November-20			Bond Future	134.36	133.1347	134.3589	133.1347	0.00
19/03/2020	2025 On 04-February-21			Bond Future	135.22	133.9777	135.2240	133.9777	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
19/03/2020	2029 On 07-May-20			Bond Future	90.36	92.4058	90.3558	92.4058	3,814.00
19/03/2020	2029 On 06-August-20			Bond Future	91.98	94.0717	91.9849	94.0717	0.00
19/03/2020	2029 On 05-November-20			Bond Future	92.46	94.5878	92.4643	94.5878	0.00
19/03/2020	2029 On 04-February-21			Bond Future	94.11	96.2730	94.1119	96.2730	0.00
19/03/2020	2030 On 07-May-20			Bond Future	11.65	82.6891	11.6451	82.6891	104,519.00
19/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
19/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
19/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	15798	14	15798	14	0.00
19/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	15116	14	15116	14	5,820.00
19/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	15860	15	15860	15	0.00
19/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	15425	14	15425	14	5,820.00
19/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	17948	17	17948	17	0.00
19/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	13347	12	13347	12	0.00
19/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	15736	14	15736	14	0.00
19/03/2020	2030 On 06-August-20			Bond Future	11.83	80.1501	11.8336	80.1501	325.00
19/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	3	0	3	0	450.00
19/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	800.00
19/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	2	0	2	0	800.00
19/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	4	0	4	0	0.00
19/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	342	1	342	1	470.00
19/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	59	0	59	0	470.00
19/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	11	0	11	0	0.00
19/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	4	0	4	0	0.00
19/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	5	0	5	0	323.00
19/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	0	0	0	0	323.00
19/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	4	0	4	0	0.00
19/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	380	1	380	1	0.00
19/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	68	0	68	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
19/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	30	0	30	0	450.00
19/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	12731	11	12731	11	800.00
19/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	14550	13	14550	13	0.00
19/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	9487	8	9487	8	0.00
19/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	14610	13	14610	13	0.00
19/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	18281	17	18281	17	0.00
19/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	5779	5	5779	5	0.00
19/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	14016	13	14016	13	0.00
19/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	9220	8	9220	8	0.00
19/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	10857	10	10857	10	0.00
19/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	14669	13	14669	13	0.00
19/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	16055	15	16055	15	0.00
19/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	19166	18	19166	18	0.00
19/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	6002	5	6002	5	0.00
19/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	14908	14	14908	14	0.00
19/03/2020	2030 On 05-November-20			Bond Future	12.02	81.5445	12.0207	81.5445	0.00
19/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	32	0	32	0	0.00
19/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	4	0	4	0	3,000.00
19/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	1	0	1	0	1,000.00
19/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	7	0	7	0	1,000.00
19/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	3	0	3	0	3,000.00
19/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	17	0	17	0	0.00
19/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	59	0	59	0	0.00
19/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	1	0	1	0	14,160.00
19/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	4	0	4	0	14,160.00
19/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	12	0	12	0	3,000.00
19/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	244	0	244	0	0.00
19/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	6	0	6	0	15,947.00
19/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	197	0	197	0	0.00
19/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	18	0	18	0	0.00
19/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	1	0	1	0	15,947.00
19/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
19/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	95	0	95	0	0.00

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19/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	18	0	18	0	0.00
19/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	13679	12	13679	12	0.00
19/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	8392	7	8392	7	15,947.00
19/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	17502	16	17502	16	0.00
19/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	14541	13	14541	13	0.00
19/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	11016	10	11016	10	14,160.00
19/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	19777	18	19777	18	0.00
19/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	15709	14	15709	14	0.00
19/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	13566	12	13566	12	0.00
19/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	7912	7	7912	7	3,000.00
19/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	18723	17	18723	17	0.00
19/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	16719	15	16719	15	0.00
19/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	9955	9	9955	9	1,000.00
19/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	13622	12	13622	12	0.00
19/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	21419	20	21419	20	0.00
19/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	15650	14	15650	14	0.00
19/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	19902	18	19902	18	0.00
19/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	12384	11	12384	11	3,000.00
19/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	16779	15	16779	15	0.00
19/03/2020	2030 On 04-February-21			Bond Future	12.23	78.9711	12.2267	78.9711	0.00
19/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	5	0	5	0	1,000.00
19/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	30	0	30	0	0.00
19/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	27	0	27	0	1,000.00
19/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	5	0	5	0	800.00
19/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	30	0	30	0	0.00
19/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	15	0	15	0	800.00
19/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	212	0	212	0	0.00
19/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	29	0	29	0	0.00
19/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	15918	15	15918	15	0.00
19/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	20418	19	20418	19	0.00
19/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	15689	14	15689	14	0.00
19/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	10129	9	10129	9	1,800.00
19/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	17422	16	17422	16	0.00

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19/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	15746	14	15746	14	0.00
19/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	15633	14	15633	14	0.00
19/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	20357	19	20357	19	0.00
19/03/2020	2032 On 07-May-20			Bond Future	12.17	77.9858	12.1750	77.9858	81,944.00
19/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
19/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
19/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
19/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
19/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
19/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
19/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	17686	16	17686	16	0.00
19/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	17618	16	17618	16	0.00
19/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	20185	19	20185	19	0.00
19/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	17550	16	17550	16	0.00
19/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	15275	14	15275	14	3,000.00
19/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	16873	15	16873	15	0.00
19/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	18924	18	18924	18	0.00
19/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	15538	14	15538	14	0.00
19/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	17754	16	17754	16	0.00
19/03/2020	2032 On 06-August-20			Bond Future	12.36	79.3725	12.3641	79.3725	300.00
19/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	13	0	13	0	0.00
19/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	3	0	3	0	0.00
19/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
19/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	2	0	2	0	800.00
19/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	3	0	3	0	0.00
19/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	3	0	3	0	0.00
19/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	16550	15	16550	15	0.00
19/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	16681	15	16681	15	0.00
19/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	21156	20	21156	20	0.00
19/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	17739	16	17739	16	0.00

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19/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	16616	15	16616	15	0.00
19/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	13738	12	13738	12	800.00
19/03/2020	2032 On 05-November-20			Bond Future	12.56	76.5961	12.5605	76.5961	0.00
19/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	16	0	16	0	0.00
19/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	274	0	274	0	0.00
19/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	329	1	329	1	0.00
19/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	2	0	2	0	3,000.00
19/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	11	0	11	0	3,000.00
19/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	7	0	7	0	1,000.00
19/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	16	0	16	0	0.00
19/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	1	0	1	0	1,000.00
19/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	16	0	16	0	0.00
19/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	15585	14	15585	14	0.00
19/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	19737	18	19737	18	0.00
19/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	20886	19	20886	19	0.00
19/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	8017	7	8017	7	1,000.00
19/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	15460	14	15460	14	0.00
19/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	17562	16	17562	16	0.00
19/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	16470	15	16470	15	0.00
19/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	15523	14	15523	14	0.00
19/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	8464	7	8464	7	3,000.00
19/03/2020	2032 On 04-February-21			Bond Future	12.77	77.9422	12.7711	77.9422	0.00
19/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	5	0	5	0	800.00
19/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	35	0	35	0	0.00
19/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	17	0	17	0	800.00
19/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	36	0	36	0	0.00
19/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	308	0	308	0	0.00
19/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	35	0	35	0	0.00
19/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	17286	16	17286	16	0.00
19/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	19385	18	19385	18	0.00
19/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	17223	16	17223	16	0.00
19/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	10389	9	10389	9	800.00
19/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	17348	16	17348	16	0.00

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19/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	22710	21	22710	21	0.00
19/03/2020	2033 On 07-May-20			Bond Future	89.05	87.5996	89.0456	87.5996	7,142.00
19/03/2020	2033 On 06-August-20			Bond Future	90.65	89.1789	90.6511	89.1789	0.00
19/03/2020	2033 On 05-November-20			Bond Future	91.03	89.5304	91.0287	89.5304	0.00
19/03/2020	2033 On 04-February-21			Bond Future	92.65	91.1255	92.6507	91.1255	0.00
19/03/2020	2037 On 07-May-20			Bond Future	12.55	76.0706	12.5502	76.0706	81,446.00
19/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
19/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
19/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	18917	17	18917	17	0.00
19/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	15996	14	15996	14	0.00
19/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	19070	17	19070	17	0.00
19/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	18230	16	18230	16	0.00
19/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	18993	17	18993	17	0.00
19/03/2020	2037 On 06-August-20			Bond Future	12.74	73.1632	12.7374	73.1632	300.00
19/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	3	0	3	0	0.00
19/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	3	0	3	0	0.00
19/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	3	0	3	0	0.00
19/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	17952	16	17952	16	0.00
19/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	17878	16	17878	16	0.00
19/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	17805	16	17805	16	0.00
19/03/2020	2037 On 05-November-20			Bond Future	12.92	74.4360	12.9207	74.4360	0.00
19/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	23	0	23	0	0.00
19/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	22	0	22	0	0.00
19/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	23	0	23	0	0.00
19/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	16618	15	16618	15	0.00
19/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	16478	15	16478	15	0.00
19/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	16548	15	16548	15	0.00
19/03/2020	2037 On 04-February-21			Bond Future	13.12	71.4870	13.1200	71.4870	0.00
19/03/2020	2037 On 04-February-21	11.97	Call	Bond Future	1161	2	1161	2	300.00
19/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	23	0	23	0	72.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2020	2037 On 04-February-21	13.73	Call	Bond Future	5272	7	5272	7	0.00
19/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	95	0	95	0	0.00
19/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	82	0	82	0	0.00
19/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	224	0	224	0	0.00
19/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	1064	2	1064	2	0.00
19/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	83	0	83	0	0.00
19/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	120	0	120	0	240.00
19/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	85	0	85	0	0.00
19/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	16781	15	16781	15	0.00
19/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	7590	6	7590	6	240.00
19/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	15512	14	15512	14	0.00
19/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	16917	15	16917	15	0.00
19/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	13159	11	13159	11	72.00
19/03/2020	2037 On 04-February-21	13.73	Put	Bond Future	2335	2	2335	2	300.00
19/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	16376	15	16376	15	72.00
19/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	16849	15	16849	15	0.00
19/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	21340	19	21340	19	0.00
19/03/2020	2037 On 04-February-21	11.97	Put	Bond Future	7287	6	7287	6	0.00
19/03/2020	2038 On 07-May-20			Bond Future	96.46	101.0554	96.4553	101.0554	11,623.00
19/03/2020	2038 On 06-August-20			Bond Future	96.50	101.1822	96.4994	101.1822	0.00
19/03/2020	2038 On 05-November-20			Bond Future	98.20	102.9668	98.2015	102.9668	0.00
19/03/2020	2038 On 04-February-21			Bond Future	98.23	103.0810	98.2310	103.0810	0.00
19/03/2020	2040 On 07-May-20			Bond Future	12.69	77.8549	12.6909	77.8549	64,923.00
19/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
19/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
19/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	3	0	3	0	450.00
19/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
19/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	150	0	150	0	450.00
19/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
19/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	16798	15	16798	15	0.00

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19/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	20171	18	20171	18	0.00
19/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	5411	4	5411	4	0.00
19/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	20006	18	20006	18	0.00
19/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	9850	8	9850	8	0.00
19/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	19187	17	19187	17	0.00
19/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	22103	20	22103	20	0.00
19/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	17981	16	17981	16	0.00
19/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	20088	18	20088	18	0.00
19/03/2020	2040 On 06-August-20			Bond Future	12.88	74.7287	12.8797	74.7287	600.00
19/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	3	0	3	0	0.00
19/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	46	0	46	0	0.00
19/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	3	0	3	0	0.00
19/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	3	0	3	0	0.00
19/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	39	0	39	0	0.00
19/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
19/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	4	0	4	0	800.00
19/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	156	0	156	0	0.00
19/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	13066	11	13066	11	800.00
19/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	22482	21	22482	21	0.00
19/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	18734	17	18734	17	0.00
19/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	12647	11	12647	11	12,538.00
19/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	18419	17	18419	17	0.00
19/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	18813	17	18813	17	0.00
19/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	9935	8	9935	8	517.00
19/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	18655	17	18655	17	0.00
19/03/2020	2040 On 05-November-20			Bond Future	13.06	76.0287	13.0642	76.0287	0.00
19/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	4	0	4	0	2,000.00
19/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	18	0	18	0	2,000.00
19/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	9	0	9	0	2,000.00
19/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	2	0	2	0	2,000.00
19/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	22	0	22	0	0.00
19/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	352	1	352	1	0.00
19/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	23	0	23	0	0.00

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19/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	523	1	523	1	0.00
19/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	23	0	23	0	0.00
19/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	17466	16	17466	16	0.00
19/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	19928	18	19928	18	0.00
19/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	24010	22	24010	22	0.00
19/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	9529	8	9529	8	2,000.00
19/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	17541	16	17541	16	0.00
19/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	8421	7	8421	7	2,000.00
19/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	18147	16	18147	16	0.00
19/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	22096	20	22096	20	0.00
19/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	17617	16	17617	16	0.00
19/03/2020	2040 On 04-February-21			Bond Future	13.26	72.8572	13.2649	72.8572	0.00
19/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	782	1	782	1	0.00
19/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	45	0	45	0	800.00
19/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	88	0	88	0	0.00
19/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	12	0	12	0	500.00
19/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	609	1	609	1	0.00
19/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	64	0	64	0	500.00
19/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	87	0	87	0	0.00
19/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	15	0	15	0	800.00
19/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	90	0	90	0	0.00
19/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	25081	23	25081	23	0.00
19/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	17934	16	17934	16	0.00
19/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	10367	9	10367	9	500.00
19/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	19117	17	19117	17	0.00
19/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	24412	22	24412	22	0.00
19/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	20409	18	20409	18	0.00
19/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	17788	16	17788	16	0.00
19/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	17861	16	17861	16	0.00
19/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	9464	8	9464	8	800.00
19/03/2020	2044 On 07-May-20			Bond Future	12.74	74.6593	12.7393	74.6593	79,776.00
19/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	0	0	0	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
19/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
19/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
19/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
19/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
19/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
19/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	2	0	2	0	0.00
19/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
19/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
19/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	2	0	2	0	0.00
19/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	24786	23	24786	23	0.00
19/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	19124	17	19124	17	0.00
19/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	18547	17	18547	17	0.00
19/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	20042	18	20042	18	0.00
19/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	10666	9	10666	9	556.00
19/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	10179	8	10179	8	100.00
19/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	20127	18	20127	18	0.00
19/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	23071	21	23071	21	0.00
19/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	18629	17	18629	17	0.00
19/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	12159	10	12159	10	129.00
19/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	24149	22	24149	22	0.00
19/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	19958	18	19958	18	0.00
19/03/2020	2044 On 06-August-20			Bond Future	12.92	71.6016	12.9247	71.6016	500.00
19/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	1	0	1	0	0.00
19/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
19/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	2	0	2	0	602.00
19/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
19/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	1	0	1	0	140.00
19/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	1	0	1	0	0.00
19/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	53	0	53	0	0.00
19/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	1	0	1	0	0.00
19/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	86	0	86	0	0.00
19/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	28073	26	28073	26	0.00

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19/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	22203	20	22203	20	0.00
19/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	20347	18	20347	18	0.00
19/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	20430	19	20430	19	0.00
19/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	12342	11	12342	11	140.00
19/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	11254	9	11254	9	602.00
19/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	19524	18	19524	18	0.00
19/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	24838	23	24838	23	0.00
19/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	20513	19	20513	19	0.00
19/03/2020	2044 On 05-November-20			Bond Future	13.11	72.8472	13.1058	72.8472	0.00
19/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	3	0	3	0	1,815.00
19/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	22	0	22	0	0.00
19/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	7	0	7	0	0.00
19/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	255	0	255	0	0.00
19/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	23	0	23	0	0.00
19/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	285	1	285	1	0.00
19/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	7	0	7	0	568.00
19/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	1	0	1	0	525.00
19/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	159	0	159	0	0.00
19/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
19/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	9	0	9	0	1,815.00
19/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	22	0	22	0	0.00
19/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	9	0	9	0	525.00
19/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	1	0	1	0	568.00
19/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	127	0	127	0	0.00
19/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	19982	18	19982	18	0.00
19/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	11728	10	11728	10	1,815.00
19/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	10109	8	10109	8	1,815.00
19/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	30331	28	30331	28	0.00
19/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	17471	16	17471	16	0.00
19/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	25945	24	25945	24	0.00
19/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	17547	16	17547	16	0.00
19/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	20143	18	20143	18	0.00
19/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	26396	24	26396	24	0.00

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19/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	20631	19	20631	19	0.00
19/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	22626	21	22626	21	0.00
19/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	12453	11	12453	11	525.00
19/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	10409	9	10409	9	568.00
19/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	17624	16	17624	16	0.00
19/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	20549	19	20549	19	0.00
19/03/2020	2044 On 04-February-21			Bond Future	13.30	69.7449	13.3028	69.7449	0.00
19/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	72	0	72	0	0.00
19/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	75	0	75	0	0.00
19/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	16	0	16	0	405.00
19/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	73	0	73	0	0.00
19/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	64	0	64	0	0.00
19/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	38	0	38	0	0.00
19/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	177	0	177	0	0.00
19/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	18510	17	18510	17	0.00
19/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	19041	17	19041	17	405.00
19/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	24125	22	24125	22	0.00
19/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	15052	13	15052	13	405.00
19/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	18585	17	18585	17	0.00
19/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	20993	19	20993	19	0.00
19/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	18434	17	18434	17	0.00
19/03/2020	2046 On 07-May-20			Bond Future	83.73	87.5779	83.7332	87.5779	14,328.00
19/03/2020	2046 On 06-August-20			Bond Future	85.24	89.1566	85.2430	89.1566	0.00
19/03/2020	2046 On 05-November-20			Bond Future	84.95	88.9328	84.9501	88.9328	0.00
19/03/2020	2046 On 04-February-21			Bond Future	86.46	90.5169	86.4635	90.5169	0.00
19/03/2020	2050 On 07-May-20			Bond Future	85.40	88.4777	85.4012	88.4777	14,354.00
19/03/2020	2050 On 06-August-20			Bond Future	85.06	88.1916	85.0600	88.1916	0.00
19/03/2020	2050 On 05-November-20			Bond Future	86.56	89.7470	86.5604	89.7470	0.00
19/03/2020	2050 On 04-February-21			Bond Future	86.18	89.4248	86.1814	89.4248	0.00
19/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	AL37 On 07-May-20			Index Future	633.04	641.4160	633.0400	641.4160	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
19/03/2020	AL37 On 06-August-20			Index Future	644.18	652.6980	644.1750	652.6980	0.00
19/03/2020	AL37 On 05-November-20			Index Future	655.51	664.1850	655.5140	664.1850	0.00
19/03/2020	AL37 On 04-February-21			Index Future	667.05	675.8700	667.0470	675.8700	0.00
19/03/2020	AL7T On 07-May-20			Index Future	683.65	695.5930	683.6500	695.5930	0.00
19/03/2020	AL7T On 06-August-20			Index Future	695.68	707.8280	695.6750	707.8280	0.00
19/03/2020	AL7T On 05-November-20			Index Future	707.92	720.2860	707.9200	720.2860	0.00
19/03/2020	AL7T On 04-February-21			Index Future	720.38	732.9580	720.3760	732.9580	0.00
19/03/2020	ALBI On 07-May-20			Index Future	613.44	625.1670	613.4350	625.1670	210.00
19/03/2020	ALBI On 06-August-20			Index Future	624.23	636.1630	624.2260	636.1630	0.00
19/03/2020	ALBI On 05-November-20			Index Future	635.21	647.3600	635.2140	647.3600	0.00
19/03/2020	ALBI On 04-February-21			Index Future	646.39	658.7490	646.3900	658.7490	0.00
19/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	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
19/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2020	ES33 On 07-May-20			Bond Future	13.55	65.7668	13.5469	65.7668	350.00
19/03/2020	ES33 On 06-August-20			Bond Future	13.78	66.9362	13.7797	66.9362	0.00
19/03/2020	ES33 On 05-November-20			Bond Future	14.02	64.3103	14.0226	64.3103	0.00
19/03/2020	ES33 On 04-February-21			Bond Future	14.29	65.4405	14.2864	65.4405	0.00
19/03/2020	ES42 On 07-May-20			Bond Future	13.89	65.1821	13.8865	65.1821	4,919.00
19/03/2020	ES42 On 06-August-20			Bond Future	14.12	66.3408	14.1188	66.3408	0.00
19/03/2020	ES42 On 05-November-20			Bond Future	14.36	63.2322	14.3628	63.2322	0.00
19/03/2020	ES42 On 04-February-21			Bond Future	14.62	64.3427	14.6189	64.3427	0.00
19/03/2020	GOVI On 07-May-20			GOVI	606.20	617.7100	606.1990	617.7100	1,180.00
19/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	1137910	102	1137910	102	0.00
19/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	1138010	102	1138010	102	0.00
19/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	1137810	102	1137810	102	0.00
19/03/2020	GOVI On 06-August-20			GOVI	616.86	628.5750	616.8620	628.5750	0.00
19/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	1112680	100	1112680	100	0.00
19/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	1112580	100	1112580	100	0.00
19/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	1112780	100	1112780	100	0.00
19/03/2020	GOVI On 05-November-20			GOVI	627.72	639.6380	627.7200	639.6380	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
19/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	1101300	98	1101300	98	0.00
19/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	1101100	98	1101100	98	0.00
19/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	1101200	98	1101200	98	0.00
19/03/2020	GOVI On 04-February-21			GOVI	638.76	650.8910	638.7640	650.8910	0.00
19/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
19/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	1121760	100	1121760	100	0.00
19/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	1121860	100	1121860	100	0.00
19/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	1121960	100	1121960	100	0.00
19/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/03/2020	IGOV On 07-May-20			Index Future	235.46	237.4280	235.4580	237.4280	1,009.00
19/03/2020	IGOV On 06-August-20			Index Future	239.66	241.6620	239.6580	241.6620	0.00
19/03/2020	IGOV On 05-November-20			Index Future	243.93	245.9720	243.9330	245.9720	0.00
19/03/2020	IGOV On 04-February-21			Index Future	248.28	250.3550	248.2800	250.3550	0.00
19/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
19/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.95	101.9600	101.9500	101.9600	0.00
19/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
19/03/2020	IS05 On 17-December-20			Interest Rate Swap	94.78	94.9500	94.7800	94.9500	0.00
19/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.46	93.7200	93.4600	93.7200	0.00
19/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.14	92.4800	92.1400	92.4800	0.00
19/03/2020	IS05 On 21-September-21			Interest Rate Swap	91.83	92.2600	91.8300	92.2600	0.00
19/03/2020	IS05 On 21-December-21			Interest Rate Swap	93.67	94.1400	93.6700	94.1400	51.00
19/03/2020	IS05 On 15-March-22			Interest Rate Swap	93.52	94.0000	93.5200	94.0000	0.00
19/03/2020	IS05 On 21-June-22			Interest Rate Swap	94.54	95.0300	94.5400	95.0300	0.00
19/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.45	98.9500	98.4500	98.9500	0.00
19/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.75	100.2500	99.7500	100.2500	0.00
19/03/2020	IS05 On 22-March-23			Interest Rate Swap	93.10	93.5600	93.1000	93.5600	0.00
19/03/2020	IS05 On 20-June-23			Interest Rate Swap	99.42	99.7300	99.4200	99.7300	0.00
19/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	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
19/03/2020	IS10 On 17-December-25			Interest Rate Swap	94.51	93.3400	94.5100	93.3400	0.00
19/03/2020	IS10 On 16-March-26			Interest Rate Swap	91.81	90.4800	91.8100	90.4800	0.00
19/03/2020	IS10 On 15-June-26			Interest Rate Swap	90.92	89.4900	90.9200	89.4900	0.00
19/03/2020	IS10 On 21-September-26			Interest Rate Swap	93.61	92.0900	93.6100	92.0900	0.00
19/03/2020	IS10 On 21-December-26			Interest Rate Swap	97.91	96.3300	97.9100	96.3300	0.00
19/03/2020	IS10 On 15-March-27			Interest Rate Swap	96.84	95.1700	96.8400	95.1700	0.00
19/03/2020	IS10 On 21-June-27			Interest Rate Swap	99.37	97.5900	99.3700	97.5900	0.00
19/03/2020	IS10 On 20-September-27			Interest Rate Swap	105.25	103.3700	105.2500	103.3700	0.00
19/03/2020	IS10 On 20-December-27			Interest Rate Swap	105.97	103.9600	105.9700	103.9600	0.00
19/03/2020	IS10 On 22-March-28			Interest Rate Swap	99.76	97.6300	99.7600	97.6300	0.00
19/03/2020	IS10 On 20-June-28			Interest Rate Swap	107.36	105.1700	107.3600	105.1700	0.00
19/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
19/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/03/2020	R023 On 07-May-20			Bond Future	7.34	103.2004	7.3360	103.2004	62,136.00
19/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	79	0	79	0	0.00
19/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	74	0	74	0	0.00
19/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	83	0	83	0	0.00
19/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	1201	1	1201	1	0.00
19/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	1180	1	1180	1	0.00
19/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	1159	1	1159	1	0.00
19/03/2020	R023 On 06-August-20			Bond Future	7.35	105.0354	7.3490	105.0354	0.00
19/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	604	1	604	1	0.00
19/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	628	1	628	1	0.00
19/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	616	1	616	1	0.00
19/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	788	0	788	0	0.00
19/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	798	0	798	0	0.00
19/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	809	1	809	1	0.00
19/03/2020	R023 On 05-November-20			Bond Future	7.38	102.9350	7.3789	102.9350	0.00
19/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	859	1	859	1	0.00
19/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	847	1	847	1	0.00
19/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	873	1	873	1	0.00
19/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	698	0	698	0	0.00
19/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	690	0	690	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
19/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	682	0	682	0	0.00
19/03/2020	R023 On 04-February-21			Bond Future	7.42	104.7449	7.4223	104.7449	0.00
19/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	107	0	107	0	0.00
19/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	113	0	113	0	0.00
19/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	110	0	110	0	0.00
19/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	2191	2	2191	2	0.00
19/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	2207	2	2207	2	0.00
19/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	2174	2	2174	2	0.00
19/03/2020	R035 On 07-May-20			Bond Future	12.40	79.9650	12.4017	79.9650	132,711.00
19/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
19/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
19/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
19/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	1	0	1	0	0.00
19/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	2	0	2	0	0.00
19/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
19/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
19/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
19/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	21211	19	21211	19	0.00
19/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	18815	17	18815	17	0.00
19/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	18362	16	18362	16	0.00
19/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	16871	15	16871	15	0.00
19/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	18967	17	18967	17	0.00
19/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	16139	14	16139	14	0.00
19/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	16651	15	16651	15	0.00
19/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	9913	8	9913	8	5,000.00
19/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	11107	9	11107	9	3,530.00
19/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	18891	17	18891	17	0.00
19/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	21764	20	21764	20	0.00
19/03/2020	R035 On 06-August-20			Bond Future	12.58	81.3868	12.5840	81.3868	410.00
19/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	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
19/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
19/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	6	0	6	0	0.00
19/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	2	0	2	0	500.00
19/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	31	0	31	0	0.00
19/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	6	0	6	0	0.00
19/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
19/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	5	0	5	0	0.00
19/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	16460	15	16460	15	0.00
19/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	25504	24	25504	24	0.00
19/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	16603	15	16603	15	0.00
19/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	12868	11	12868	11	500.00
19/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	23483	22	23483	22	0.00
19/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	16532	15	16532	15	0.00
19/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	18347	16	18347	16	0.00
19/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	22770	21	22770	21	0.00
19/03/2020	R035 On 05-November-20			Bond Future	12.78	78.3044	12.7753	78.3044	0.00
19/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	44	0	44	0	0.00
19/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	45	0	45	0	0.00
19/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	43	0	43	0	0.00
19/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	14704	13	14704	13	0.00
19/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	14637	13	14637	13	0.00
19/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	14570	13	14570	13	0.00
19/03/2020	R035 On 04-February-21			Bond Future	12.98	79.6807	12.9842	79.6807	0.00
19/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	77	0	77	0	0.00
19/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	66	0	66	0	0.00
19/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	65	0	65	0	0.00
19/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	64	0	64	0	0.00
19/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	425	1	425	1	0.00
19/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	17569	16	17569	16	0.00
19/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	17637	16	17637	16	0.00
19/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	16957	15	16957	15	650.00
19/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	10771	9	10771	9	650.00
19/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	17500	16	17500	16	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
19/03/2020	R186 On 07-May-20			Bond Future	10.42	105.8606	10.4209	105.8606	89,870.00
19/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	1	0	1	0	0.00
19/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	11895	10	11895	10	0.00
19/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	14486	13	14486	13	0.00
19/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	7345	6	7345	6	0.00
19/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	11786	10	11786	10	0.00
19/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	12824	11	12824	11	2,500.00
19/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	10761	9	10761	9	0.00
19/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	9589	8	9589	8	23,172.00
19/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	11841	10	11841	10	0.00
19/03/2020	R186 On 06-August-20			Bond Future	10.60	102.4399	10.6011	102.4399	780.00
19/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	7	0	7	0	0.00
19/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	4	0	4	0	0.00
19/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	7	0	7	0	0.00
19/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	7	0	7	0	0.00
19/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	10862	9	10862	9	0.00
19/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	11430	10	11430	10	1,400.00
19/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	10759	9	10759	9	0.00
19/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	10810	9	10810	9	0.00
19/03/2020	R186 On 05-November-20			Bond Future	10.79	104.2224	10.7930	104.2224	0.00
19/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	29	0	29	0	0.00
19/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	28	0	28	0	0.00
19/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	28	0	28	0	0.00
19/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	11	0	11	0	3,500.00
19/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	148	0	148	0	0.00
19/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	2	0	2	0	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
19/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	11485	10	11485	10	0.00
19/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	14019	13	14019	13	0.00
19/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	9961	9	9961	9	0.00
19/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	7129	6	7129	6	3,500.00
19/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	10009	9	10009	9	0.00
19/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	9912	8	9912	8	0.00
19/03/2020	R186 On 04-February-21			Bond Future	11.01	100.7532	11.0064	100.7532	0.00
19/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	18	0	18	0	0.00
19/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	19	0	19	0	0.00
19/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	19	0	19	0	0.00
19/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	12906	11	12906	11	0.00
19/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	12857	11	12857	11	0.00
19/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	12954	11	12954	11	0.00
19/03/2020	R197 On 07-May-20			Bond Future	301.59	300.0969	301.5852	300.0969	2,607.00
19/03/2020	R197 On 06-August-20			Bond Future	299.23	297.7107	299.2263	297.7107	0.00
19/03/2020	R197 On 05-November-20			Bond Future	304.50	302.9618	304.5047	302.9618	0.00
19/03/2020	R197 On 04-February-21			Bond Future	301.93	300.3611	301.9320	300.3611	0.00
19/03/2020	R202 On 07-May-20			Bond Future	203.57	203.1427	203.5701	203.1427	8,690.00
19/03/2020	R202 On 06-August-20			Bond Future	203.10	202.6639	203.0994	202.6639	0.00
19/03/2020	R202 On 05-November-20			Bond Future	206.68	206.2387	206.6821	206.2387	0.00
19/03/2020	R202 On 04-February-21			Bond Future	206.12	205.6649	206.1166	205.6649	0.00
19/03/2020	R208 On 07-May-20			Bond Future	5.08	101.7292	5.0762	101.7292	29,633.00
19/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	20	0	20	0	0.00
19/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	19	0	19	0	0.00
19/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	18	0	18	0	0.00
19/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	250	1	250	1	0.00
19/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	258	1	258	1	0.00
19/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	242	1	242	1	0.00
19/03/2020	R208 On 06-August-20			Bond Future	4.24	103.5381	4.2437	103.5381	0.00
19/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	823	0	823	0	0.00
19/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	829	0	829	0	0.00
19/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	817	0	817	0	0.00
19/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	1	0	1	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
19/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	1	0	1	0	0.00
19/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	1	0	1	0	0.00
19/03/2020	R208 On 05-November-20			Bond Future	2.40	101.9384	2.4024	101.9384	0.00
19/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	928	0	928	0	0.00
19/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	924	0	924	0	0.00
19/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	920	0	920	0	0.00
19/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
19/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
19/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
19/03/2020	R209 On 07-May-20			Bond Future	12.45	59.7835	12.4454	59.7835	72,318.00
19/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	16354	15	16354	15	0.00
19/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	16289	15	16289	15	0.00
19/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	16420	15	16420	15	0.00
19/03/2020	R209 On 06-August-20			Bond Future	12.61	60.8464	12.6145	60.8464	200.00
19/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	50156	49	50156	49	0.00
19/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	50264	49	50264	49	0.00
19/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	50048	48	50048	48	0.00
19/03/2020	R209 On 05-November-20			Bond Future	12.79	58.7556	12.7883	58.7556	0.00
19/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	20	0	20	0	0.00
19/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	21	0	21	0	0.00
19/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	20	0	20	0	0.00
19/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	14354	13	14354	13	0.00
19/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	14294	13	14294	13	0.00
19/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	14415	13	14415	13	0.00
19/03/2020	R209 On 04-February-21			Bond Future	12.97	59.7882	12.9727	59.7882	0.00
19/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	66	0	66	0	0.00
19/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	67	0	67	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
19/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	65	0	65	0	0.00
19/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	14620	13	14620	13	0.00
19/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	14561	13	14561	13	0.00
19/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	14503	13	14503	13	0.00
19/03/2020	R210 On 07-May-20			Bond Future	172.40	173.3734	172.4028	173.3734	1,935.00
19/03/2020	R210 On 06-August-20			Bond Future	175.51	176.4990	175.5112	176.4990	0.00
19/03/2020	R210 On 05-November-20			Bond Future	175.88	176.8890	175.8840	176.8890	0.00
19/03/2020	R210 On 04-February-21			Bond Future	179.02	180.0403	179.0176	180.0403	0.00
19/03/2020	R212 On 07-May-20			Bond Future	164.99	163.8144	164.9865	163.8144	6,719.00
19/03/2020	R212 On 06-August-20			Bond Future	165.67	164.4719	165.6654	164.4719	0.00
19/03/2020	R212 On 05-November-20			Bond Future	168.59	167.3729	168.5878	167.3729	0.00
19/03/2020	R212 On 04-February-21			Bond Future	169.26	168.0251	169.2619	168.0251	0.00
19/03/2020	R213 On 07-May-20			Bond Future	11.91	73.3361	11.9085	73.3361	15,444.00
19/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	15772	14	15772	14	0.00
19/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	15648	14	15648	14	0.00
19/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	15710	14	15710	14	0.00
19/03/2020	R213 On 06-August-20			Bond Future	12.08	74.6401	12.0848	74.6401	300.00
19/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	4	0	4	0	0.00
19/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	4	0	4	0	0.00
19/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	4	0	4	0	0.00
19/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	14629	13	14629	13	0.00
19/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	14569	13	14569	13	0.00
19/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	14688	13	14688	13	0.00
19/03/2020	R213 On 05-November-20			Bond Future	12.27	72.3908	12.2718	72.3908	0.00
19/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	19	0	19	0	0.00
19/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	19	0	19	0	0.00
19/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	20	0	20	0	0.00
19/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	13558	12	13558	12	0.00
19/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	13671	12	13671	12	0.00
19/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	13614	12	13614	12	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
19/03/2020	R213 On 04-February-21			Bond Future	12.48	73.6634	12.4768	73.6634	0.00
19/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	34	0	34	0	0.00
19/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	34	0	34	0	0.00
19/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	33	0	33	0	0.00
19/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	15538	14	15538	14	0.00
19/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	15595	14	15595	14	0.00
19/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	15481	14	15481	14	0.00
19/03/2020	R214 On 07-May-20			Bond Future	12.63	58.0633	12.6293	58.0633	21,601.00
19/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
19/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
19/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	1	0	1	0	0.00
19/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	14930	13	14930	13	0.00
19/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	16006	14	16006	14	0.00
19/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	19103	18	19103	18	0.00
19/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	10212	9	10212	9	1,250.00
19/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	15938	14	15938	14	0.00
19/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	15870	14	15870	14	0.00
19/03/2020	R214 On 06-August-20			Bond Future	12.80	59.0957	12.7961	59.0957	300.00
19/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	5	0	5	0	0.00
19/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	6	0	6	0	0.00
19/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	6	0	6	0	0.00
19/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	15142	14	15142	14	0.00
19/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	15273	14	15273	14	0.00
19/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	15208	14	15208	14	0.00
19/03/2020	R214 On 05-November-20			Bond Future	12.97	56.8293	12.9699	56.8293	0.00
19/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	25	0	25	0	0.00
19/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	26	0	26	0	0.00
19/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	24	0	24	0	0.00
19/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	14309	13	14309	13	0.00
19/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	14246	13	14246	13	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
19/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	14184	13	14184	13	0.00
19/03/2020	R214 On 04-February-21			Bond Future	13.16	57.8281	13.1583	57.8281	0.00
19/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	72	0	72	0	0.00
19/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	74	0	74	0	0.00
19/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	73	0	73	0	0.00
19/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	14653	13	14653	13	0.00
19/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	14592	13	14592	13	0.00
19/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	14714	13	14714	13	0.00
19/03/2020	R248 On 07-May-20			Bond Future	12.71	73.4194	12.7135	73.4194	95,068.00
19/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
19/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
19/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	20378	19	20378	19	0.00
19/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	16847	15	16847	15	300.00
19/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	21168	19	21168	19	0.00
19/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	20466	19	20466	19	0.00
19/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	12948	11	12948	11	300.00
19/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	20292	18	20292	18	0.00
19/03/2020	R248 On 06-August-20			Bond Future	12.89	74.7248	12.8891	74.7248	530.00
19/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	618	1	618	1	0.00
19/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	110	0	110	0	0.00
19/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	44	0	44	0	640.00
19/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
19/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	5	0	5	0	0.00
19/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	561	1	561	1	470.00
19/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	9	0	9	0	640.00
19/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	5	0	5	0	0.00
19/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
19/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	94	0	94	0	470.00
19/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	5	0	5	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
19/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	17875	16	17875	16	0.00
19/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	11089	9	11089	9	0.00
19/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	17794	16	17794	16	0.00
19/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	6897	5	6897	5	0.00
19/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	6640	5	6640	5	0.00
19/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	28557	27	28557	27	0.00
19/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	17956	16	17956	16	0.00
19/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	26131	24	26131	24	0.00
19/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	12829	11	12829	11	0.00
19/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	10755	9	10755	9	0.00
19/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	16596	15	16596	15	0.00
19/03/2020	R248 On 05-November-20			Bond Future	13.07	71.5898	13.0724	71.5898	0.00
19/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	10	0	10	0	0.00
19/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	9	0	9	0	0.00
19/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	9	0	9	0	0.00
19/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	20160	18	20160	18	0.00
19/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	20243	18	20243	18	0.00
19/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	20077	18	20077	18	0.00
19/03/2020	R248 On 04-February-21			Bond Future	13.27	72.8481	13.2719	72.8481	0.00
19/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	91	0	91	0	0.00
19/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	92	0	92	0	0.00
19/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	94	0	94	0	0.00
19/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	17649	16	17649	16	0.00
19/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	17800	16	17800	16	0.00
19/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	17724	16	17724	16	0.00