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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/03/2020 TO: 16/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	1386 On 28-February-31			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
16/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	2025 On 07-May-20			Bond Future	133.43	134.8260	133.4257	134.8260	2,069.00
16/03/2020	2025 On 06-August-20			Bond Future	134.33	135.7566	134.3311	135.7566	0.00
16/03/2020	2025 On 05-November-20			Bond Future	136.71	138.1625	136.7119	138.1625	0.00
16/03/2020	2025 On 04-February-21			Bond Future	137.63	139.1076	137.6313	139.1076	0.00
16/03/2020	2029 On 07-May-20			Bond Future	95.42	96.5789	95.4161	96.5789	3,814.00
16/03/2020	2029 On 06-August-20			Bond Future	97.14	98.3248	97.1410	98.3248	0.00
16/03/2020	2029 On 05-November-20			Bond Future	97.72	98.9241	97.7194	98.9241	0.00
16/03/2020	2029 On 04-February-21			Bond Future	99.47	100.6954	99.4694	100.6954	0.00
16/03/2020	2030 On 07-May-20			Bond Future	10.83	89.8364	85.4811	89.8364	101,146.00
16/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
16/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	3	0	0	0	0.00
16/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
16/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	11647	7	12	7	0.00
16/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	10965	7	11	7	5,820.00
16/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	11709	7	12	7	0.00
16/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	11274	7	11	7	5,820.00
16/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	13797	9	14	9	0.00
16/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	9200	5	9	5	0.00
16/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	11585	7	12	7	0.00
16/03/2020	2030 On 06-August-20			Bond Future	10.98	87.4289	82.9960	87.4289	325.00
16/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	45	0	0	0	450.00
16/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	23	0	0	0	800.00
16/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	51	0	0	0	0.00
16/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	3	0	0	0	800.00
16/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	1664	0	2	0	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	564	0	1	0	470.00
16/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	137	1	0	1	0.00
16/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	55	0	0	0	0.00
16/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	72	0	0	0	323.00
16/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	5	0	0	0	323.00
16/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	53	0	0	0	0.00
16/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	1768	0	2	0	0.00
16/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	624	0	1	0	0.00
16/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	321	1	0	1	450.00
16/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	8628	5	9	5	800.00
16/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	10372	6	10	6	0.00
16/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	5762	0	6	0	0.00
16/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	10430	6	10	6	0.00
16/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	14058	10	14	10	0.00
16/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	2938	0	3	0	0.00
16/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	9854	6	10	6	0.00
16/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	5547	0	6	0	0.00
16/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	6920	4	7	4	0.00
16/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	11848	8	12	8	0.00
16/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	10488	6	10	6	0.00
16/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	14940	11	15	11	0.00
16/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	3095	0	3	0	0.00
16/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	10721	7	11	7	0.00
16/03/2020	2030 On 05-November-20			Bond Future	11.13	88.9576	84.4473	88.9576	0.00
16/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	345	1	0	1	0.00
16/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	56	0	0	0	3,000.00
16/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	11	0	0	0	1,000.00
16/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	94	1	0	1	1,000.00
16/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	39	0	0	0	3,000.00
16/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	211	1	0	1	0.00
16/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	564	2	1	2	0.00
16/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	12	0	0	0	14,160.00
16/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	58	0	0	0	14,160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	150	1	0	1	3,000.00
16/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	1396	3	1	3	0.00
16/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	92	0	0	0	16,000.00
16/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	1245	3	1	3	0.00
16/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	221	1	0	1	0.00
16/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	21	0	0	0	16,000.00
16/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	5	0	0	0	3,000.00
16/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	801	2	1	2	0.00
16/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	216	1	0	1	0.00
16/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	9564	6	10	6	0.00
16/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	5131	3	5	3	16,000.00
16/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	13229	9	13	9	0.00
16/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	10370	6	10	6	0.00
16/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	7211	4	7	4	14,160.00
16/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	15479	11	15	11	0.00
16/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	11485	7	11	7	0.00
16/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	9458	6	9	6	0.00
16/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	4754	2	5	2	3,000.00
16/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	14433	10	14	10	0.00
16/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	12463	8	12	8	0.00
16/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	6352	3	6	3	1,000.00
16/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	9511	6	10	6	0.00
16/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	17114	13	17	13	0.00
16/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	11428	7	11	7	0.00
16/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	15603	11	16	11	0.00
16/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	8388	5	8	5	3,000.00
16/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	12522	8	13	8	0.00
16/03/2020	2030 On 04-February-21			Bond Future	11.29	86.5227	81.9327	86.5227	0.00
16/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	37	0	0	0	1,000.00
16/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	219	1	0	1	0.00
16/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	199	1	0	1	1,000.00
16/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	36	0	0	0	800.00
16/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	215	1	0	1	0.00

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16/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	115	1	0	1	800.00
16/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	1131	3	1	3	0.00
16/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	211	1	0	1	0.00
16/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	11696	8	12	8	0.00
16/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	16057	12	16	12	0.00
16/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	11482	8	11	8	0.00
16/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	6656	4	7	4	1,800.00
16/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	13129	9	13	9	0.00
16/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	11535	8	12	8	0.00
16/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	11428	7	11	7	0.00
16/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	15996	12	16	12	0.00
16/03/2020	2032 On 07-May-20			Bond Future	11.37	85.6959	80.8398	85.6959	82,097.00
16/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
16/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	1	0	0	0	0.00
16/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
16/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	1	0	0	0	7,500.00
16/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
16/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
16/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
16/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	13446	9	13	9	0.00
16/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	13378	9	13	9	0.00
16/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	15946	11	16	11	0.00
16/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	13310	8	13	8	0.00
16/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	11036	6	11	6	3,000.00
16/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	12633	8	13	8	0.00
16/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	11300	7	11	7	0.00
16/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	14685	10	15	10	0.00
16/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	13514	9	14	9	0.00
16/03/2020	2032 On 06-August-20			Bond Future	11.53	87.2240	82.2813	87.2240	300.00
16/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	157	1	0	1	0.00

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16/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	40	0	0	0	0.00
16/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	2	0	0	0	800.00
16/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	22	0	0	0	800.00
16/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	41	0	0	0	0.00
16/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	43	0	0	0	0.00
16/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	12271	8	12	8	0.00
16/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	12399	8	12	8	0.00
16/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	16839	12	17	12	0.00
16/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	13441	9	13	9	0.00
16/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	12335	8	12	8	0.00
16/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	9563	5	10	5	800.00
16/03/2020	2032 On 05-November-20			Bond Future	11.69	84.5914	79.5623	84.5914	0.00
16/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	196	1	0	1	0.00
16/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	1553	4	2	4	0.00
16/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	1707	4	2	4	0.00
16/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	36	0	0	0	3,000.00
16/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	139	1	0	1	3,000.00
16/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	92	1	0	1	1,000.00
16/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	200	1	0	1	0.00
16/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	21	0	0	0	1,000.00
16/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	192	1	0	1	0.00
16/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	11360	7	11	7	0.00
16/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	15370	11	15	11	0.00
16/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	16505	12	17	12	0.00
16/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	4994	2	5	2	1,000.00
16/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	11243	7	11	7	0.00
16/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	13246	9	13	9	0.00
16/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	12197	8	12	8	0.00
16/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	11302	7	11	7	0.00
16/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	5342	3	5	3	3,000.00
16/03/2020	2032 On 04-February-21			Bond Future	11.86	86.0860	80.9681	86.0860	0.00
16/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	44	0	0	0	800.00
16/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	243	1	0	1	0.00

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16/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	128	1	0	1	800.00
16/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	252	1	0	1	0.00
16/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	1466	3	1	3	0.00
16/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	247	1	0	1	0.00
16/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	13012	9	13	9	0.00
16/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	15010	10	15	10	0.00
16/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	12953	9	13	9	0.00
16/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	7061	4	7	4	800.00
16/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	13070	9	13	9	0.00
16/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	18263	13	18	13	0.00
16/03/2020	2033 On 07-May-20			Bond Future	95.61	95.6099	95.6109	95.6099	7,065.00
16/03/2020	2033 On 06-August-20			Bond Future	97.34	97.3384	97.3394	97.3384	0.00
16/03/2020	2033 On 05-November-20			Bond Future	97.84	97.8419	97.8430	97.8419	0.00
16/03/2020	2033 On 04-February-21			Bond Future	99.60	99.5940	99.5952	99.5940	0.00
16/03/2020	2037 On 07-May-20			Bond Future	11.77	83.7328	78.6865	83.7328	77,974.00
16/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
16/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	3	0	0	0	7,500.00
16/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	14525	9	15	9	0.00
16/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	11607	7	12	7	0.00
16/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	14679	10	15	10	0.00
16/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	13838	9	14	9	0.00
16/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	14602	10	15	10	0.00
16/03/2020	2037 On 06-August-20			Bond Future	11.92	80.9659	75.8297	80.9659	300.00
16/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	58	0	0	0	0.00
16/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	60	0	0	0	0.00
16/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	56	0	0	0	0.00
16/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	13531	9	14	9	0.00
16/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	13459	9	13	9	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
16/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	13387	9	13	9	0.00
16/03/2020	2037 On 05-November-20			Bond Future	12.07	82.3815	77.1555	82.3815	0.00
16/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	269	1	0	1	0.00
16/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	258	1	0	1	0.00
16/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	263	1	0	1	0.00
16/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	12296	8	12	8	0.00
16/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	12166	8	12	8	0.00
16/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	12231	8	12	8	0.00
16/03/2020	2037 On 04-February-21			Bond Future	12.23	79.5798	74.2615	79.5798	0.00
16/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	173	1	0	1	72.00
16/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	587	2	1	2	0.00
16/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	520	2	1	2	0.00
16/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	1154	3	1	3	0.00
16/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	3227	6	3	6	0.00
16/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	528	2	1	2	0.00
16/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	707	2	1	2	240.00
16/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	536	2	1	2	0.00
16/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	12587	8	13	8	0.00
16/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	5107	3	5	3	240.00
16/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	11454	7	11	7	0.00
16/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	12710	8	13	8	0.00
16/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	9444	6	9	6	72.00
16/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	12223	8	12	8	72.00
16/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	12649	8	13	8	0.00
16/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	16846	12	17	12	0.00
16/03/2020	2038 On 07-May-20			Bond Future	110.23	110.2295	110.2308	110.2295	11,277.00
16/03/2020	2038 On 06-August-20			Bond Future	110.53	110.5271	110.5284	110.5271	0.00
16/03/2020	2038 On 05-November-20			Bond Future	112.49	112.4860	112.4875	112.4860	0.00
16/03/2020	2038 On 04-February-21			Bond Future	112.78	112.7799	112.7816	112.7799	0.00
16/03/2020	2040 On 07-May-20			Bond Future	11.90	86.0867	80.5936	86.0867	59,043.00
16/03/2020	2040 On 07-May-20	9.75	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
16/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	2	0	0	0	2,640.00
16/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
16/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	361	0	0	0	450.00
16/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
16/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	1645	0	2	0	450.00
16/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	4	0	0	0	7,500.00
16/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	12183	7	12	7	0.00
16/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	15552	10	16	10	0.00
16/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	2287	0	2	0	0.00
16/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	15387	10	15	10	0.00
16/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	5588	0	6	0	0.00
16/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	14568	9	15	9	0.00
16/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	17484	12	17	12	0.00
16/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	13363	8	13	8	0.00
16/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	15469	10	15	10	0.00
16/03/2020	2040 On 06-August-20			Bond Future	12.06	83.1112	77.5202	83.1112	600.00
16/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	59	0	0	0	0.00
16/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	536	2	1	2	0.00
16/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	61	0	0	0	0.00
16/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	64	0	0	0	0.00
16/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	471	2	0	2	0.00
16/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	9	0	0	0	800.00
16/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	70	1	0	1	800.00
16/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	1162	3	1	3	0.00
16/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	8792	5	9	5	800.00
16/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	17785	12	18	12	0.00
16/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	14087	9	14	9	0.00
16/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	8431	4	8	4	12,538.00
16/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	13781	9	14	9	0.00
16/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	14164	9	14	9	0.00
16/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	6236	3	6	3	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
16/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	14010	9	14	9	0.00
16/03/2020	2040 On 05-November-20			Bond Future	12.21	84.5642	78.8756	84.5642	0.00
16/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	68	0	0	0	2,000.00
16/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	245	1	0	1	2,000.00
16/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	143	1	0	1	2,000.00
16/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	32	0	0	0	2,000.00
16/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	285	1	0	1	0.00
16/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	1977	5	2	5	0.00
16/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	297	1	0	1	0.00
16/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	2392	5	2	5	0.00
16/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	291	1	0	1	0.00
16/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	12946	8	13	8	0.00
16/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	15267	10	15	10	0.00
16/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	19246	14	19	14	0.00
16/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	6359	3	6	3	2,000.00
16/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	13016	8	13	8	0.00
16/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	5496	3	5	3	2,000.00
16/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	13580	9	14	9	0.00
16/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	17366	12	17	12	0.00
16/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	13085	8	13	8	0.00
16/03/2020	2040 On 04-February-21			Bond Future	12.37	81.5507	75.7616	81.5507	0.00
16/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	2754	6	3	6	0.00
16/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	307	1	0	1	800.00
16/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	546	2	1	2	0.00
16/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	103	0	0	0	500.00
16/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	2337	5	2	5	0.00
16/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	415	1	0	1	500.00
16/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	538	2	1	2	0.00
16/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	119	1	0	1	800.00
16/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	555	2	1	2	0.00
16/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	20286	15	20	15	0.00
16/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	13499	9	13	9	0.00
16/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	7209	4	7	4	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
16/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	14583	10	15	10	0.00
16/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	19631	14	20	14	0.00
16/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	15785	11	16	11	0.00
16/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	13367	9	13	9	0.00
16/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	13433	9	13	9	0.00
16/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	6550	4	7	4	800.00
16/03/2020	2044 On 07-May-20			Bond Future	11.94	82.9263	77.4038	82.9263	79,782.00
16/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	100	1	0	1	0.00
16/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
16/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	1	0	0	0	100.00
16/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
16/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
16/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
16/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	228	2	0	2	0.00
16/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	291	2	0	2	0.00
16/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
16/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	1	0	0	0	129.00
16/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	13921	8	14	8	0.00
16/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	20160	15	20	15	0.00
16/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	14497	9	14	9	0.00
16/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	15416	10	15	10	0.00
16/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	6266	2	6	2	556.00
16/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	5840	2	6	2	100.00
16/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	15500	10	15	10	0.00
16/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	18445	13	18	13	0.00
16/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	14003	9	14	9	0.00
16/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	7632	3	8	3	129.00
16/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	19522	14	20	14	0.00
16/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	15332	10	15	10	0.00
16/03/2020	2044 On 06-August-20			Bond Future	12.09	80.0198	74.3989	80.0198	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
16/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	3	0	0	0	602.00
16/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	31	0	0	0	0.00
16/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	50	0	0	0	602.00
16/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	0	0	140.00
16/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	13	0	0	0	140.00
16/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	34	0	0	0	0.00
16/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	621	2	1	2	0.00
16/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	33	0	0	0	0.00
16/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	847	3	1	3	0.00
16/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	23361	18	23	18	0.00
16/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	17502	12	18	12	0.00
16/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	15666	10	16	10	0.00
16/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	15748	10	16	10	0.00
16/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	8197	4	8	4	140.00
16/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	7302	4	7	4	602.00
16/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	15830	10	16	10	0.00
16/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	14859	10	15	10	0.00
16/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	20128	15	20	15	0.00
16/03/2020	2044 On 05-November-20			Bond Future	12.24	81.4187	75.6996	81.4187	0.00
16/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	65	0	0	0	1,815.00
16/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	127	1	0	1	0.00
16/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	1696	4	2	4	0.00
16/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	307	1	0	1	0.00
16/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	1806	4	2	4	0.00
16/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	131	1	0	1	568.00
16/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	320	1	0	1	0.00
16/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	20	0	0	0	525.00
16/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	1277	3	1	3	0.00
16/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	5	0	0	0	1,815.00
16/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	148	1	0	1	1,815.00
16/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	314	1	0	1	0.00
16/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	156	1	0	1	525.00
16/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	1087	3	1	3	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
16/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	18	0	0	0	568.00
16/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	12966	8	13	8	0.00
16/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	15327	10	15	10	0.00
16/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	8044	4	8	4	1,815.00
16/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	6829	4	7	4	1,815.00
16/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	25535	20	26	20	0.00
16/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	21163	16	21	16	0.00
16/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	13037	8	13	8	0.00
16/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	15482	10	15	10	0.00
16/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	21612	16	22	16	0.00
16/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	15949	11	16	11	0.00
16/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	17886	12	18	12	0.00
16/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	8612	5	9	5	525.00
16/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	13108	8	13	8	0.00
16/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	7049	4	7	4	568.00
16/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	15871	11	16	11	0.00
16/03/2020	2044 On 04-February-21			Bond Future	12.40	78.4748	72.6547	78.4748	0.00
16/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	499	2	0	2	0.00
16/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	515	2	1	2	0.00
16/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	139	1	0	1	405.00
16/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	507	2	1	2	0.00
16/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	452	1	0	1	0.00
16/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	291	1	0	1	0.00
16/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	1011	3	1	3	0.00
16/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	14050	9	14	9	0.00
16/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	14536	10	15	10	405.00
16/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	19355	14	19	14	0.00
16/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	10993	7	11	7	405.00
16/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	14119	9	14	9	0.00
16/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	16354	11	16	11	0.00
16/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	13982	9	14	9	0.00
16/03/2020	2046 On 07-May-20			Bond Future	91.65	96.8223	91.6473	96.8223	14,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2020	2046 On 06-August-20			Bond Future	93.30	98.5728	93.3041	98.5728	0.00
16/03/2020	2046 On 05-November-20			Bond Future	93.16	98.5231	93.1613	98.5231	0.00
16/03/2020	2046 On 04-February-21			Bond Future	94.83	100.2870	94.8294	100.2870	0.00
16/03/2020	2050 On 07-May-20			Bond Future	93.04	98.6939	93.0418	98.6939	13,586.00
16/03/2020	2050 On 06-August-20			Bond Future	92.84	98.5969	92.8426	98.5969	0.00
16/03/2020	2050 On 05-November-20			Bond Future	94.49	100.3442	94.4882	100.3442	0.00
16/03/2020	2050 On 04-February-21			Bond Future	94.26	100.2198	94.2589	100.2198	0.00
16/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	AL37 On 07-May-20			Index Future	657.98	677.6370	657.9800	677.6370	0.00
16/03/2020	AL37 On 06-August-20			Index Future	669.59	689.5900	669.5860	689.5900	0.00
16/03/2020	AL37 On 05-November-20			Index Future	681.43	701.7850	681.4300	701.7850	0.00
16/03/2020	AL37 On 04-February-21			Index Future	693.48	714.1940	693.4820	714.1940	0.00
16/03/2020	AL7T On 07-May-20			Index Future	719.88	757.6260	719.8760	757.6260	0.00
16/03/2020	AL7T On 06-August-20			Index Future	732.58	770.9900	732.5750	770.9900	0.00
16/03/2020	AL7T On 05-November-20			Index Future	745.53	784.6240	745.5320	784.6240	0.00
16/03/2020	AL7T On 04-February-21			Index Future	758.72	798.4990	758.7180	798.4990	0.00
16/03/2020	ALBI On 07-May-20			Index Future	645.02	677.8230	645.0240	677.8230	210.00
16/03/2020	ALBI On 06-August-20			Index Future	656.40	689.7790	656.4020	689.7790	0.00
16/03/2020	ALBI On 05-November-20			Index Future	668.01	701.9770	668.0110	701.9770	0.00
16/03/2020	ALBI On 04-February-21			Index Future	679.83	714.3900	679.8270	714.3900	0.00
16/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C023 On 28-February-23			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
16/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C223 On 25-January-23			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
16/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2020	ES33 On 07-May-20			Bond Future	12.73	71.9950	67.9877	71.9950	350.00
16/03/2020	ES33 On 06-August-20			Bond Future	12.93	73.2788	69.1999	73.2788	0.00
16/03/2020	ES33 On 05-November-20			Bond Future	13.13	70.7693	66.6192	70.7693	0.00
16/03/2020	ES33 On 04-February-21			Bond Future	13.35	72.0197	67.7964	72.0197	0.00
16/03/2020	ES42 On 07-May-20			Bond Future	13.09	72.0205	67.4647	72.0205	4,919.00
16/03/2020	ES42 On 06-August-20			Bond Future	13.29	73.3047	68.6676	73.3047	0.00
16/03/2020	ES42 On 05-November-20			Bond Future	13.49	70.3234	65.6053	70.3234	0.00
16/03/2020	ES42 On 04-February-21			Bond Future	13.71	71.5653	66.7639	71.5653	0.00
16/03/2020	GOVI On 07-May-20			GOVI	637.42	669.9370	637.4220	669.9370	1,177.00
16/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	825680	50	83	50	0.00
16/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	825780	50	83	50	0.00
16/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	825580	50	83	50	0.00
16/03/2020	GOVI On 06-August-20			GOVI	648.67	681.7540	648.6660	681.7540	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
16/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	794640	46	79	46	0.00
16/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	794540	46	79	46	0.00
16/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	794740	46	79	46	0.00
16/03/2020	GOVI On 05-November-20			GOVI	660.14	693.8100	660.1390	693.8100	0.00
16/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	777110	44	78	44	0.00
16/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	776910	44	78	44	0.00
16/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	777010	44	78	44	0.00
16/03/2020	GOVI On 04-February-21			GOVI	671.82	706.0790	671.8150	706.0790	0.00
16/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
16/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	791250	45	79	45	0.00
16/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	791350	45	79	45	0.00
16/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	791450	45	79	45	0.00
16/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/03/2020	IGOV On 07-May-20			Index Future	247.90	250.8680	247.9030	250.8680	1,009.00
16/03/2020	IGOV On 06-August-20			Index Future	252.34	255.3540	252.3360	255.3540	0.00
16/03/2020	IGOV On 05-November-20			Index Future	256.86	259.9300	256.8590	259.9300	0.00
16/03/2020	IGOV On 04-February-21			Index Future	261.46	264.5850	261.4600	264.5850	0.00
16/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
16/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
16/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
16/03/2020	IS05 On 17-December-20			Interest Rate Swap	95.01	95.1100	95.0100	95.1100	0.00
16/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.82	93.9400	93.8200	93.9400	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
16/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.60	92.7400	92.6000	92.7400	0.00
16/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.40	92.5400	92.4000	92.5400	0.00
16/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.29	94.4100	94.2900	94.4100	51.00
16/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.15	94.2500	94.1500	94.2500	0.00
16/03/2020	IS05 On 21-June-22			Interest Rate Swap	95.19	95.2100	95.1900	95.2100	0.00
16/03/2020	IS05 On 20-September-22			Interest Rate Swap	99.11	99.0100	99.1100	99.0100	0.00
16/03/2020	IS05 On 20-December-22			Interest Rate Swap	100.42	100.1700	100.4200	100.1700	0.00
16/03/2020	IS05 On 22-March-23			Interest Rate Swap	93.73	93.3500	93.7300	93.3500	0.00
16/03/2020	IS05 On 20-June-23			Interest Rate Swap	99.91	99.4200	99.9100	99.4200	0.00
16/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
16/03/2020	IS10 On 17-December-25			Interest Rate Swap	92.80	91.3400	92.8000	91.3400	0.00
16/03/2020	IS10 On 16-March-26			Interest Rate Swap	89.82	88.2700	89.8200	88.2700	0.00
16/03/2020	IS10 On 15-June-26			Interest Rate Swap	88.64	87.0000	88.6400	87.0000	0.00
16/03/2020	IS10 On 21-September-26			Interest Rate Swap	91.02	89.2900	91.0200	89.2900	0.00
16/03/2020	IS10 On 21-December-26			Interest Rate Swap	95.06	93.2500	95.0600	93.2500	0.00
16/03/2020	IS10 On 15-March-27			Interest Rate Swap	93.73	91.8500	93.7300	91.8500	0.00
16/03/2020	IS10 On 21-June-27			Interest Rate Swap	96.02	94.0800	96.0200	94.0800	0.00
16/03/2020	IS10 On 20-September-27			Interest Rate Swap	101.72	99.7500	101.7200	99.7500	0.00
16/03/2020	IS10 On 20-December-27			Interest Rate Swap	102.24	100.2200	102.2400	100.2200	0.00
16/03/2020	IS10 On 22-March-28			Interest Rate Swap	95.79	93.6900	95.7900	93.6900	0.00
16/03/2020	IS10 On 20-June-28			Interest Rate Swap	103.26	101.1500	103.2600	101.1500	0.00
16/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
16/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/03/2020	R023 On 07-May-20			Bond Future	6.56	104.7456	104.5399	104.7456	63,468.00
16/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	1026	1	1	1	0.00
16/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	1006	1	1	1	0.00
16/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	1047	1	1	1	0.00
16/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	156	0	0	0	0.00
16/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	152	0	0	0	0.00
16/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	147	0	0	0	0.00
16/03/2020	R023 On 06-August-20			Bond Future	6.48	106.6133	106.4040	106.6133	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
16/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	1972	2	2	2	0.00
16/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	2011	2	2	2	0.00
16/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	1992	2	2	2	0.00
16/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	154	0	0	0	0.00
16/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	158	0	0	0	0.00
16/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	162	0	0	0	0.00
16/03/2020	R023 On 05-November-20			Bond Future	6.41	104.5491	104.3363	104.5491	0.00
16/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	2370	3	2	3	0.00
16/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	2352	3	2	3	0.00
16/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	2388	3	2	3	0.00
16/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	143	0	0	0	0.00
16/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	140	0	0	0	0.00
16/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	138	0	0	0	0.00
16/03/2020	R023 On 04-February-21			Bond Future	6.32	106.3969	106.1805	106.3969	0.00
16/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	793	1	1	1	0.00
16/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	816	1	1	1	0.00
16/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	804	1	1	1	0.00
16/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	780	1	1	1	0.00
16/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	788	1	1	1	0.00
16/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	772	1	1	1	0.00
16/03/2020	R035 On 07-May-20			Bond Future	11.56	87.9598	82.9006	87.9598	132,380.00
16/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
16/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	2	0	0	0	5,000.00
16/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	4	0	0	0	7,500.00
16/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	290	2	0	2	0.00
16/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	151	1	0	1	0.00
16/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
16/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	2	0	0	0	3,530.00
16/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	16408	11	16	11	0.00
16/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	14013	9	14	9	0.00
16/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	13559	9	14	9	0.00
16/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	14165	9	14	9	0.00
16/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	11339	6	11	6	0.00
16/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	11850	7	12	7	0.00
16/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	12070	7	12	7	0.00
16/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	14089	9	14	9	0.00
16/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	5397	2	5	2	5,000.00
16/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	6454	3	6	3	3,530.00
16/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	16961	12	17	12	0.00
16/03/2020	R035 On 06-August-20			Bond Future	11.71	89.5282	84.3788	89.5282	410.00
16/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	4	0	0	0	500.00
16/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	3	0	0	0	24,761.00
16/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	103	1	0	1	0.00
16/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	44	0	0	0	500.00
16/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	405	2	0	2	0.00
16/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	107	1	0	1	0.00
16/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	1	0	0	0	3,000.00
16/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	100	1	0	1	0.00
16/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	11669	7	12	7	0.00
16/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	20613	15	21	15	0.00
16/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	11806	7	12	7	0.00
16/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	8349	4	8	4	500.00
16/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	18594	13	19	13	0.00
16/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	11737	7	12	7	0.00
16/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	13497	9	13	9	0.00
16/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	17881	13	18	13	0.00
16/03/2020	R035 On 05-November-20			Bond Future	11.87	86.5949	81.3555	86.5949	0.00
16/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	489	2	0	2	0.00
16/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	498	2	0	2	0.00
16/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	480	2	0	2	0.00
16/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	10156	6	10	6	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
16/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	10097	6	10	6	0.00
16/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	10038	6	10	6	0.00
16/03/2020	R035 On 04-February-21			Bond Future	12.03	88.1250	82.7931	88.1250	0.00
16/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	547	2	1	2	0.00
16/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	483	1	0	1	0.00
16/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	475	1	0	1	0.00
16/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	468	1	0	1	0.00
16/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	1993	4	2	4	0.00
16/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	12899	9	13	9	0.00
16/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	12961	9	13	9	0.00
16/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	12347	8	12	8	650.00
16/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	7260	4	7	4	650.00
16/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	12837	8	13	8	0.00
16/03/2020	R186 On 07-May-20			Bond Future	9.55	111.9999	108.6362	111.9999	88,447.00
16/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	3	0	0	0	0.00
16/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	37	0	0	0	0.00
16/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	245	1	0	1	0.00
16/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	3	0	0	0	0.00
16/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	1	0	0	0	0.00
16/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	10	0	0	0	0.00
16/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	2	0	0	0	0.00
16/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	7712	4	8	4	0.00
16/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	10301	7	10	7	0.00
16/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	3404	1	3	1	0.00
16/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	7604	4	8	4	0.00
16/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	8639	5	9	5	2,500.00
16/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	6586	3	7	3	0.00
16/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	5441	2	5	2	23,172.00
16/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	7658	4	8	4	0.00
16/03/2020	R186 On 06-August-20			Bond Future	9.68	108.6940	105.2704	108.6940	1,870.00
16/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	127	1	0	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
16/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	88	0	0	0	0.00
16/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	131	1	0	1	0.00
16/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	123	1	0	1	0.00
16/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	6713	4	7	4	0.00
16/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	7249	4	7	4	3,150.00
16/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	6618	4	7	4	0.00
16/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	6665	4	7	4	0.00
16/03/2020	R186 On 05-November-20			Bond Future	9.82	110.5947	107.1113	110.5947	0.00
16/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	377	1	0	1	0.00
16/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	369	1	0	1	0.00
16/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	361	1	0	1	0.00
16/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	180	1	0	1	3,500.00
16/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	1135	3	1	3	0.00
16/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	45	0	0	0	3,500.00
16/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	7305	4	7	4	0.00
16/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	3767	2	4	2	3,500.00
16/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	9714	6	10	6	0.00
16/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	5953	3	6	3	0.00
16/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	5995	3	6	3	0.00
16/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	5912	3	6	3	0.00
16/03/2020	R186 On 04-February-21			Bond Future	9.98	107.2476	103.7028	107.2476	0.00
16/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	191	1	0	1	0.00
16/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	195	1	0	1	0.00
16/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	199	1	0	1	0.00
16/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	8647	6	9	6	0.00
16/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	8602	6	9	6	0.00
16/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	8692	6	9	6	0.00
16/03/2020	R197 On 07-May-20			Bond Future	304.60	305.0059	304.5950	305.0059	2,607.00
16/03/2020	R197 On 06-August-20			Bond Future	302.31	302.7234	302.3052	302.7234	0.00
16/03/2020	R197 On 05-November-20			Bond Future	307.66	308.0883	307.6630	308.0883	0.00
16/03/2020	R197 On 04-February-21			Bond Future	305.17	305.6065	305.1741	305.6065	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
16/03/2020	R202 On 07-May-20			Bond Future	219.02	219.0165	219.0185	219.0165	8,709.00
16/03/2020	R202 On 06-August-20			Bond Future	218.84	218.8349	218.8367	218.8349	0.00
16/03/2020	R202 On 05-November-20			Bond Future	222.72	222.7133	222.7155	222.7133	0.00
16/03/2020	R202 On 04-February-21			Bond Future	222.46	222.4530	222.4556	222.4530	0.00
16/03/2020	R208 On 07-May-20			Bond Future	5.61	101.6934	101.7355	101.6934	30,008.00
16/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	694	1	1	1	0.00
16/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	703	1	1	1	0.00
16/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	685	1	1	1	0.00
16/03/2020	R208 On 06-August-20			Bond Future	4.99	103.5067	103.5495	103.5067	0.00
16/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	369	0	0	0	0.00
16/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	375	0	0	0	0.00
16/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	363	0	0	0	0.00
16/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	14	0	0	0	0.00
16/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	13	0	0	0	0.00
16/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	13	0	0	0	0.00
16/03/2020	R208 On 05-November-20			Bond Future	3.60	101.9150	101.9587	101.9150	0.00
16/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	464	0	0	0	0.00
16/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	460	0	0	0	0.00
16/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	456	0	0	0	0.00
16/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	2	0	0	0	0.00
16/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	2	0	0	0	0.00
16/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	2	0	0	0	0.00
16/03/2020	R209 On 07-May-20			Bond Future	11.63	66.3903	62.1260	66.3903	72,278.00
16/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	12462	8	12	8	0.00
16/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	12396	8	12	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
16/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	12527	8	13	8	0.00
16/03/2020	R209 On 06-August-20			Bond Future	11.77	67.5741	63.2337	67.5741	200.00
16/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	46191	42	46	42	0.00
16/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	46299	42	46	42	0.00
16/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	46083	42	46	42	0.00
16/03/2020	R209 On 05-November-20			Bond Future	11.91	65.6059	61.1897	65.6059	0.00
16/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	217	1	0	1	0.00
16/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	226	1	0	1	0.00
16/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	221	1	0	1	0.00
16/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	10516	7	11	7	0.00
16/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	10460	7	10	7	0.00
16/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	10573	7	11	7	0.00
16/03/2020	R209 On 04-February-21			Bond Future	12.06	66.7651	62.2709	66.7651	0.00
16/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	454	1	0	1	0.00
16/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	461	1	0	1	0.00
16/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	447	1	0	1	0.00
16/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	10886	7	11	7	0.00
16/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	10834	7	11	7	0.00
16/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	10781	7	11	7	0.00
16/03/2020	R210 On 07-May-20			Bond Future	180.48	180.4812	180.4827	180.4812	1,935.00
16/03/2020	R210 On 06-August-20			Bond Future	183.75	183.7438	183.7454	183.7438	0.00
16/03/2020	R210 On 05-November-20			Bond Future	184.28	184.2769	184.2787	184.2769	0.00
16/03/2020	R210 On 04-February-21			Bond Future	187.58	187.5764	187.5787	187.5764	0.00
16/03/2020	R212 On 07-May-20			Bond Future	164.71	163.9693	164.7055	163.9693	6,719.00
16/03/2020	R212 On 06-August-20			Bond Future	165.39	164.6377	165.3873	164.6377	0.00
16/03/2020	R212 On 05-November-20			Bond Future	168.32	167.5555	168.3185	167.5555	0.00
16/03/2020	R212 On 04-February-21			Bond Future	169.00	168.2261	169.0030	168.2261	0.00
16/03/2020	R213 On 07-May-20			Bond Future	11.09	80.3138	76.0177	80.3138	15,444.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	11729	7	12	7	0.00
16/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	11606	7	12	7	0.00
16/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	11668	7	12	7	0.00
16/03/2020	R213 On 06-August-20			Bond Future	11.23	81.7459	77.3732	81.7459	300.00
16/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	53	0	0	0	0.00
16/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	56	0	0	0	0.00
16/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	54	0	0	0	0.00
16/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	10561	7	11	7	0.00
16/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	10503	6	11	6	0.00
16/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	10618	7	11	7	0.00
16/03/2020	R213 On 05-November-20			Bond Future	11.38	79.6270	75.1779	79.6270	0.00
16/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	215	1	0	1	0.00
16/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	220	1	0	1	0.00
16/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	225	1	0	1	0.00
16/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	9566	6	10	6	0.00
16/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	9671	6	10	6	0.00
16/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	9618	6	10	6	0.00
16/03/2020	R213 On 04-February-21			Bond Future	11.54	81.0343	76.5066	81.0343	0.00
16/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	243	1	0	1	0.00
16/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	239	1	0	1	0.00
16/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	234	1	0	1	0.00
16/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	11466	8	11	8	0.00
16/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	11519	8	12	8	0.00
16/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	11413	8	11	8	0.00
16/03/2020	R214 On 07-May-20			Bond Future	11.84	64.8010	60.3138	64.8010	20,587.00
16/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	1	0	0	0	0.00
16/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	1	0	0	0	0.00
16/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	2	0	0	0	1,250.00
16/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	87	1	0	1	0.00
16/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	11161	7	11	7	0.00
16/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	12237	8	12	8	0.00
16/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	15333	11	15	11	0.00
16/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	6528	3	7	3	1,250.00
16/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	12169	8	12	8	0.00
16/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	12101	8	12	8	0.00
16/03/2020	R214 On 06-August-20			Bond Future	11.97	65.9565	61.3892	65.9565	300.00
16/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	67	0	0	0	0.00
16/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	69	0	0	0	0.00
16/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	71	0	0	0	0.00
16/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	11368	7	11	7	0.00
16/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	11495	7	11	7	0.00
16/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	11431	7	11	7	0.00
16/03/2020	R214 On 05-November-20			Bond Future	12.11	63.8148	59.1678	63.8148	0.00
16/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	270	1	0	1	0.00
16/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	276	1	0	1	0.00
16/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	265	1	0	1	0.00
16/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	10637	7	11	7	0.00
16/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	10580	7	11	7	0.00
16/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	10522	7	11	7	0.00
16/03/2020	R214 On 04-February-21			Bond Future	12.27	64.9425	60.2134	64.9425	0.00
16/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	503	1	1	1	0.00
16/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	518	2	1	2	0.00
16/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	510	1	1	1	0.00
16/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	11104	7	11	7	0.00
16/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	11049	7	11	7	0.00
16/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	11158	7	11	7	0.00
16/03/2020	R248 On 07-May-20			Bond Future	11.93	81.7521	76.1569	81.7521	93,474.00
16/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	67	1	0	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
16/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	4	0	0	0	0.00
16/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
16/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
16/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	15777	10	16	10	0.00
16/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	12250	7	12	7	300.00
16/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	16566	11	17	11	0.00
16/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	15864	10	16	10	0.00
16/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	8413	4	8	4	300.00
16/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	15690	10	16	10	0.00
16/03/2020	R248 On 06-August-20			Bond Future	12.07	83.2098	77.5149	83.2098	530.00
16/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	2557	0	3	0	0.00
16/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	1006	0	1	0	0.00
16/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	564	2	1	2	640.00
16/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	2	0	0	0	20,640.00
16/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	105	1	0	1	0.00
16/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	2430	0	2	0	470.00
16/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	173	1	0	1	640.00
16/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	112	1	0	1	0.00
16/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	3,000.00
16/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	920	0	1	0	470.00
16/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	109	1	0	1	0.00
16/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	13292	8	13	8	0.00
16/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	7228	0	7	0	0.00
16/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	13214	8	13	8	0.00
16/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	4080	0	4	0	0.00
16/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	3893	0	4	0	0.00
16/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	23870	18	24	18	0.00
16/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	13370	8	13	8	0.00
16/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	21446	16	21	16	0.00
16/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	8662	5	9	5	0.00
16/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	6964	0	7	0	0.00
16/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	12073	7	12	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
16/03/2020	R248 On 05-November-20			Bond Future	12.21	80.2293	74.4349	80.2293	0.00
16/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	163	1	0	1	0.00
16/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	159	1	0	1	0.00
16/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	155	1	0	1	0.00
16/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	15535	10	16	10	0.00
16/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	15614	10	16	10	0.00
16/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	15456	10	15	10	0.00
16/03/2020	R248 On 04-February-21			Bond Future	12.37	81.6469	75.7502	81.6469	0.00
16/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	624	2	1	2	0.00
16/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	633	2	1	2	0.00
16/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	643	2	1	2	0.00
16/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	13331	9	13	9	0.00
16/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	13467	9	13	9	0.00
16/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	13399	9	13	9	0.00