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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
23/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	2025 On 07-May-20			Bond Future	126.42	129.2961	126.4157	129.2961	2,087.00
23/03/2020	2025 On 06-August-20			Bond Future	126.96	130.1209	126.9603	130.1209	0.00
23/03/2020	2025 On 05-November-20			Bond Future	129.02	132.4165	129.0180	132.4165	0.00
23/03/2020	2025 On 04-February-21			Bond Future	129.63	133.2472	129.6326	133.2472	0.00
23/03/2020	2029 On 07-May-20			Bond Future	87.64	89.4952	87.6420	89.4952	3,814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2020	2029 On 06-August-20			Bond Future	89.06	91.1089	89.0639	91.1089	0.00
23/03/2020	2029 On 05-November-20			Bond Future	89.36	91.5730	89.3648	91.5730	0.00
23/03/2020	2029 On 04-February-21			Bond Future	90.85	93.2048	90.8495	93.2048	0.00
23/03/2020	2030 On 07-May-20			Bond Future	12.41	80.7419	12.4148	80.7419	104,519.00
23/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
23/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
23/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	19448	16	19448	16	0.00
23/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	18766	16	18766	16	5,820.00
23/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	19510	16	19510	16	0.00
23/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	19075	16	19075	16	5,820.00
23/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	21598	19	21598	19	0.00
23/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	16998	14	16998	14	0.00
23/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	19386	16	19386	16	0.00
23/03/2020	2030 On 06-August-20			Bond Future	12.67	78.1685	12.6703	78.1685	325.00
23/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	0	0	0	0	450.00
23/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	0	0	0	0	800.00
23/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	800.00
23/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	49	0	49	0	470.00
23/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	4	0	4	0	470.00
23/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	0	0	0	0	323.00
23/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	0	0	0	0	323.00
23/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	56	0	56	0	0.00
23/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	5	0	5	0	0.00
23/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	2	0	2	0	450.00
23/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	16575	13	16575	13	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	18401	15	18401	15	0.00
23/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	13287	10	13287	10	0.00
23/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	22136	19	22136	19	0.00
23/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	18460	15	18460	15	0.00
23/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	9310	6	9310	6	0.00
23/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	17866	15	17866	15	0.00
23/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	13011	10	13011	10	0.00
23/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	14684	11	14684	11	0.00
23/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	19908	17	19908	17	0.00
23/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	18520	15	18520	15	0.00
23/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	23020	20	23020	20	0.00
23/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	9563	7	9563	7	0.00
23/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	18760	16	18760	16	0.00
23/03/2020	2030 On 05-November-20			Bond Future	12.92	79.5287	12.9195	79.5287	0.00
23/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	2	0	2	0	0.00
23/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	0	0	0	0	3,000.00
23/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	1,000.00
23/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	0	0	0	0	1,000.00
23/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	0	0	0	0	3,000.00
23/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	1	0	1	0	0.00
23/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	0	0	0	0	15,947.00
23/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	27	0	27	0	0.00
23/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	1	0	1	0	0.00
23/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	0	0	0	0	14,160.00
23/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	1	0	1	0	3,000.00
23/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	36	0	36	0	0.00
23/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	5	0	5	0	0.00
23/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	14,160.00
23/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	0	0	0	0	15,947.00
23/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
23/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	10	0	10	0	0.00
23/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	1	0	1	0	0.00
23/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	17691	14	17691	14	0.00
23/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	12251	9	12251	9	15,947.00

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23/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	21527	18	21527	18	0.00
23/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	18558	15	18558	15	0.00
23/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	14990	12	14990	12	14,160.00
23/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	23805	20	23805	20	0.00
23/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	19731	16	19731	16	0.00
23/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	20744	17	20744	17	0.00
23/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	11732	8	11732	8	3,000.00
23/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	22750	19	22750	19	0.00
23/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	17577	14	17577	14	0.00
23/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	13898	11	13898	11	1,000.00
23/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	17634	14	17634	14	0.00
23/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	25447	22	25447	22	0.00
23/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	19672	16	19672	16	0.00
23/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	23930	21	23930	21	0.00
23/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	16383	13	16383	13	3,000.00
23/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	20804	17	20804	17	0.00
23/03/2020	2030 On 04-February-21			Bond Future	13.19	76.9201	13.1897	76.9201	0.00
23/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	0	0	0	0	1,000.00
23/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	3	0	3	0	0.00
23/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	3	0	3	0	1,000.00
23/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	0	0	0	0	800.00
23/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	3	0	3	0	0.00
23/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	1	0	1	0	800.00
23/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	36	0	36	0	0.00
23/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	3	0	3	0	0.00
23/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	20083	17	20083	17	0.00
23/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	24604	21	24604	21	0.00
23/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	19852	16	19852	16	0.00
23/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	14143	11	14143	11	1,800.00
23/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	21598	18	21598	18	0.00
23/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	19910	16	19910	16	0.00
23/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	19795	16	19795	16	0.00
23/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	24543	21	24543	21	0.00
23/03/2020	2032 On 07-May-20			Bond Future	12.92	76.0669	12.9166	76.0669	81,944.00

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23/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
23/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
23/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
23/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
23/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
23/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
23/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	21329	18	21329	18	0.00
23/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	21261	18	21261	18	0.00
23/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	23828	21	23828	21	0.00
23/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	21193	18	21193	18	0.00
23/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	18918	16	18918	16	3,000.00
23/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	20516	17	20516	17	0.00
23/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	19181	16	19181	16	0.00
23/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	22567	19	22567	19	0.00
23/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	21397	18	21397	18	0.00
23/03/2020	2032 On 06-August-20			Bond Future	13.17	77.4197	13.1669	77.4197	300.00
23/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	1	0	1	0	0.00
23/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
23/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	800.00
23/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	20387	17	20387	17	0.00
23/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	20518	17	20518	17	0.00
23/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	24995	22	24995	22	0.00
23/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	21577	18	21577	18	0.00
23/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	20453	17	20453	17	0.00
23/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	17565	14	17565	14	800.00
23/03/2020	2032 On 05-November-20			Bond Future	13.42	74.6095	13.4217	74.6095	0.00
23/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	1	0	1	0	0.00
23/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	47	0	47	0	0.00

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23/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	60	0	60	0	0.00
23/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	3,000.00
23/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	1	0	1	0	3,000.00
23/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	0	0	0	0	1,000.00
23/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	1	0	1	0	0.00
23/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
23/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	1	0	1	0	0.00
23/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	19581	16	19581	16	0.00
23/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	23745	20	23745	20	0.00
23/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	24895	21	24895	21	0.00
23/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	11757	9	11757	9	1,000.00
23/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	19455	16	19455	16	0.00
23/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	21565	18	21565	18	0.00
23/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	20470	17	20470	17	0.00
23/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	19518	16	19518	16	0.00
23/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	12247	9	12247	9	3,000.00
23/03/2020	2032 On 04-February-21			Bond Future	13.69	75.9210	13.6907	75.9210	0.00
23/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	1	0	1	0	800.00
23/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	5	0	5	0	0.00
23/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	2	0	2	0	800.00
23/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	5	0	5	0	0.00
23/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	67	0	67	0	0.00
23/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	5	0	5	0	0.00
23/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	21420	18	21420	18	0.00
23/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	23535	20	23535	20	0.00
23/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	21357	18	21357	18	0.00
23/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	14313	11	14313	11	800.00
23/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	21483	18	21483	18	0.00
23/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	26871	23	26871	23	0.00
23/03/2020	2033 On 07-May-20			Bond Future	81.58	86.6575	81.5763	86.6575	7,142.00
23/03/2020	2033 On 06-August-20			Bond Future	82.90	88.2201	82.8997	88.2201	0.00
23/03/2020	2033 On 05-November-20			Bond Future	83.02	88.5550	83.0231	88.5550	0.00
23/03/2020	2033 On 04-February-21			Bond Future	84.40	90.1330	84.4025	90.1330	0.00
23/03/2020	2037 On 07-May-20			Bond Future	13.32	73.5722	13.3166	73.5722	83,470.00

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23/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
23/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
23/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	22843	20	22843	20	0.00
23/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	19923	17	19923	17	0.00
23/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	22997	20	22997	20	0.00
23/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	22157	19	22157	19	0.00
23/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	22920	20	22920	20	0.00
23/03/2020	2037 On 06-August-20			Bond Future	13.56	70.6207	13.5644	70.6207	300.00
23/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	22072	19	22072	19	0.00
23/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	21998	19	21998	19	0.00
23/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	21924	19	21924	19	0.00
23/03/2020	2037 On 05-November-20			Bond Future	13.80	71.8495	13.8033	71.8495	0.00
23/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	2	0	2	0	0.00
23/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	2	0	2	0	0.00
23/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	2	0	2	0	0.00
23/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	20888	17	20888	17	0.00
23/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	20747	17	20747	17	0.00
23/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	20818	17	20818	17	0.00
23/03/2020	2037 On 04-February-21			Bond Future	14.06	68.8552	14.0605	68.8552	0.00
23/03/2020	2037 On 04-February-21	11.97	Call	Bond Future	372	1	372	1	300.00
23/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	3	0	3	0	72.00
23/03/2020	2037 On 04-February-21	13.73	Call	Bond Future	2773	5	2773	5	0.00
23/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	16	0	16	0	0.00
23/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	13	0	13	0	0.00
23/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	45	0	45	0	0.00
23/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	332	1	332	1	0.00
23/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	14	0	14	0	0.00
23/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	21	0	21	0	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	14	0	14	0	0.00
23/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	21157	18	21157	18	0.00
23/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	11304	8	11304	8	240.00
23/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	19860	16	19860	16	0.00
23/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	21295	18	21295	18	0.00
23/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	17427	14	17427	14	72.00
23/03/2020	2037 On 04-February-21	13.73	Put	Bond Future	4282	3	4282	3	300.00
23/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	20744	17	20744	17	72.00
23/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	21226	18	21226	18	0.00
23/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	25767	22	25767	22	0.00
23/03/2020	2037 On 04-February-21	11.97	Put	Bond Future	10944	8	10944	8	0.00
23/03/2020	2038 On 07-May-20			Bond Future	89.20	94.1592	89.2007	94.1592	11,856.00
23/03/2020	2038 On 06-August-20			Bond Future	88.95	94.1620	88.9531	94.1620	0.00
23/03/2020	2038 On 05-November-20			Bond Future	90.39	95.8231	90.3949	95.8231	0.00
23/03/2020	2038 On 04-February-21			Bond Future	90.18	95.8103	90.1767	95.8103	0.00
23/03/2020	2040 On 07-May-20			Bond Future	13.43	75.3348	13.4269	75.3348	65,968.00
23/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2040 On 07-May-20	12.70	Call	Bond Future	339	1	339	1	325.00
23/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
23/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
23/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2040 On 07-May-20	12.20	Call	Bond Future	49	0	49	0	325.00
23/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	0	0	0	0	450.00
23/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
23/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	6	0	6	0	450.00
23/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
23/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	20715	17	20715	17	0.00
23/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	24088	21	24088	21	0.00
23/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	9184	6	9184	6	0.00
23/03/2020	2040 On 07-May-20	12.20	Put	Bond Future	6790	4	6790	4	0.00
23/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	13763	10	13763	10	0.00
23/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	23104	20	23104	20	0.00
23/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	23923	21	23923	21	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
23/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	26020	23	26020	23	0.00
23/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	21897	19	21897	19	0.00
23/03/2020	2040 On 07-May-20	12.70	Put	Bond Future	4205	2	4205	2	0.00
23/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	24005	21	24005	21	0.00
23/03/2020	2040 On 06-August-20			Bond Future	13.68	72.1641	13.6754	72.1641	600.00
23/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	4	0	4	0	0.00
23/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	20	0	20	0	0.00
23/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	3	0	3	0	0.00
23/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
23/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	0	0	0	0	800.00
23/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	22531	19	22531	19	0.00
23/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	17146	14	17146	14	800.00
23/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	26597	23	26597	23	0.00
23/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	22847	19	22847	19	0.00
23/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	16720	13	16720	13	12,538.00
23/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	22926	19	22926	19	0.00
23/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	13915	11	13915	11	517.00
23/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	22768	19	22768	19	0.00
23/03/2020	2040 On 05-November-20			Bond Future	13.91	73.4196	13.9149	73.4196	0.00
23/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
23/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	2	0	2	0	2,000.00
23/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	1	0	1	0	2,000.00
23/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
23/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	2	0	2	0	0.00
23/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	120	0	120	0	0.00
23/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	2	0	2	0	0.00
23/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	71	0	71	0	0.00
23/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	2	0	2	0	0.00
23/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	13532	10	13532	10	2,000.00
23/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	21806	18	21806	18	0.00
23/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	21730	18	21730	18	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
23/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	24204	21	24204	21	0.00
23/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	28293	25	28293	25	0.00
23/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	12303	9	12303	9	2,000.00
23/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	21882	18	21882	18	0.00
23/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	26377	23	26377	23	0.00
23/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	22415	19	22415	19	0.00
23/03/2020	2040 On 04-February-21			Bond Future	14.17	70.2025	14.1730	70.2025	0.00
23/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	236	1	236	1	0.00
23/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	7	0	7	0	800.00
23/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	16	0	16	0	0.00
23/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	2	0	2	0	500.00
23/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	2	0	2	0	800.00
23/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	16	0	16	0	0.00
23/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	171	1	171	1	0.00
23/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	11	0	11	0	500.00
23/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	16	0	16	0	0.00
23/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	22305	19	22305	19	0.00
23/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	14372	11	14372	11	500.00
23/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	23507	20	23507	20	0.00
23/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	29513	26	29513	26	0.00
23/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	28842	25	28842	25	0.00
23/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	24814	21	24814	21	0.00
23/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	22157	18	22157	18	0.00
23/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	22231	19	22231	19	0.00
23/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	13361	10	13361	10	800.00
23/03/2020	2044 On 07-May-20			Bond Future	13.44	72.2036	13.4446	72.2036	83,548.00
23/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
23/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
23/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
23/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
23/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00

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23/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
23/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	14348	11	14348	11	556.00
23/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	13860	11	13860	11	100.00
23/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	28470	25	28470	25	0.00
23/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	22808	20	22808	20	0.00
23/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	22231	19	22231	19	0.00
23/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	23726	21	23726	21	0.00
23/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	23810	21	23810	21	0.00
23/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	26755	24	26755	24	0.00
23/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	22313	19	22313	19	0.00
23/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	15842	13	15842	13	129.00
23/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	27832	25	27832	25	0.00
23/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	23642	21	23642	21	0.00
23/03/2020	2044 On 06-August-20			Bond Future	13.69	69.1025	13.6884	69.1025	500.00
23/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
23/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	602.00
23/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
23/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	140.00
23/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	10	0	10	0	0.00
23/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	6	0	6	0	0.00
23/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
23/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	24302	21	24302	21	0.00
23/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	16167	13	16167	13	140.00
23/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	31946	29	31946	29	0.00
23/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	26075	23	26075	23	0.00
23/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	24219	21	24219	21	0.00
23/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	15051	12	15051	12	602.00
23/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	23395	20	23395	20	0.00
23/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	28711	25	28711	25	0.00

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23/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	24385	21	24385	21	0.00
23/03/2020	2044 On 05-November-20			Bond Future	13.92	70.3048	13.9233	70.3048	0.00
23/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
23/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	2	0	2	0	0.00
23/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	1	0	1	0	0.00
23/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	51	0	51	0	0.00
23/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	3	0	3	0	0.00
23/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	59	0	59	0	0.00
23/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	1	0	1	0	568.00
23/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	568.00
23/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	21	0	21	0	0.00
23/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	1	0	1	0	525.00
23/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
23/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	28	0	28	0	0.00
23/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
23/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	1	0	1	0	1,815.00
23/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	3	0	3	0	0.00
23/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	21561	18	21561	18	0.00
23/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	24169	21	24169	21	0.00
23/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	29978	27	29978	27	0.00
23/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	24008	21	24008	21	0.00
23/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	15630	12	15630	12	1,815.00
23/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	13917	11	13917	11	1,815.00
23/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	34365	31	34365	31	0.00
23/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	21484	18	21484	18	0.00
23/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	30429	27	30429	27	0.00
23/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	24658	21	24658	21	0.00
23/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	26657	23	26657	23	0.00
23/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	16381	13	16381	13	525.00
23/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	14240	11	14240	11	568.00
23/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	21638	18	21638	18	0.00
23/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	24576	21	24576	21	0.00
23/03/2020	2044 On 04-February-21			Bond Future	14.18	67.1581	14.1765	67.1581	0.00
23/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	14	0	14	0	0.00

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23/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	14	0	14	0	0.00
23/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	6	0	6	0	0.00
23/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	40	0	40	0	0.00
23/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	12	0	12	0	0.00
23/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	2	0	2	0	405.00
23/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	14	0	14	0	0.00
23/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	23173	20	23173	20	405.00
23/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	28295	25	28295	25	0.00
23/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	19099	16	19099	16	405.00
23/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	22634	19	22634	19	0.00
23/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	22711	19	22711	19	0.00
23/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	25146	22	25146	22	0.00
23/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	22558	19	22558	19	0.00
23/03/2020	2046 On 07-May-20			Bond Future	75.41	81.1640	75.4127	81.1640	15,090.00
23/03/2020	2046 On 06-August-20			Bond Future	76.64	82.6275	76.6362	82.6275	0.00
23/03/2020	2046 On 05-November-20			Bond Future	76.08	82.2887	76.0830	82.2887	0.00
23/03/2020	2046 On 04-February-21			Bond Future	77.35	83.7548	77.3469	83.7548	0.00
23/03/2020	2050 On 07-May-20			Bond Future	76.33	81.7669	76.3251	81.7669	15,787.00
23/03/2020	2050 On 06-August-20			Bond Future	75.68	81.3601	75.6839	81.3601	0.00
23/03/2020	2050 On 05-November-20			Bond Future	76.91	82.7954	76.9105	82.7954	0.00
23/03/2020	2050 On 04-February-21			Bond Future	76.27	82.3494	76.2683	82.3494	0.00
23/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	AL37 On 07-May-20			Index Future	611.95	629.6430	611.9490	629.6430	0.00
23/03/2020	AL37 On 06-August-20			Index Future	621.62	640.7200	621.6200	640.7200	0.00
23/03/2020	AL37 On 05-November-20			Index Future	631.66	651.9990	631.6550	651.9990	0.00
23/03/2020	AL37 On 04-February-21			Index Future	642.00	663.4710	642.0040	663.4710	0.00
23/03/2020	AL7T On 07-May-20			Index Future	652.47	678.7160	652.4710	678.7160	0.00
23/03/2020	AL7T On 06-August-20			Index Future	662.78	690.6560	662.7820	690.6560	0.00
23/03/2020	AL7T On 05-November-20			Index Future	673.48	702.8140	673.4820	702.8140	0.00
23/03/2020	AL7T On 04-February-21			Index Future	684.52	715.1810	684.5160	715.1810	0.00
23/03/2020	ALBI On 07-May-20			Index Future	587.32	609.0850	587.3190	609.0850	210.00
23/03/2020	ALBI On 06-August-20			Index Future	596.60	619.8000	596.6000	619.8000	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
23/03/2020	ALBI On 05-November-20			Index Future	606.23	630.7100	606.2320	630.7100	0.00
23/03/2020	ALBI On 04-February-21			Index Future	616.16	641.8080	616.1640	641.8080	0.00
23/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2020	CS33 On 15-September-33			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
23/03/2020	ES33 On 07-May-20			Bond Future	14.31	63.7208	14.3084	63.7208	350.00
23/03/2020	ES33 On 06-August-20			Bond Future	14.60	64.8540	14.6045	64.8540	0.00
23/03/2020	ES33 On 05-November-20			Bond Future	14.91	62.1920	14.9075	62.1920	0.00
23/03/2020	ES33 On 04-February-21			Bond Future	15.23	63.2852	15.2331	63.2852	0.00
23/03/2020	ES42 On 07-May-20			Bond Future	14.62	63.1030	14.6243	63.1030	4,919.00
23/03/2020	ES42 On 06-August-20			Bond Future	14.92	64.2250	14.9202	64.2250	0.00
23/03/2020	ES42 On 05-November-20			Bond Future	15.23	61.0797	15.2275	61.0797	0.00
23/03/2020	ES42 On 04-February-21			Bond Future	15.55	62.1527	15.5467	62.1527	0.00
23/03/2020	GOVI On 07-May-20			GOVI	580.37	601.9360	580.3730	601.9360	1,180.00
23/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	1396170	118	1396170	118	0.00
23/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	1396270	118	1396270	118	0.00
23/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	1396070	118	1396070	118	0.00
23/03/2020	GOVI On 06-August-20			GOVI	589.54	612.5250	589.5440	612.5250	1.00
23/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	1385860	116	1385860	116	0.00
23/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	1385760	116	1385760	116	0.00
23/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	1385960	116	1385960	116	0.00
23/03/2020	GOVI On 05-November-20			GOVI	599.06	623.3080	599.0620	623.3080	0.00
23/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	1387880	115	1387880	115	0.00
23/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	1387680	115	1387680	115	0.00
23/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	1387780	115	1387780	115	0.00
23/03/2020	GOVI On 04-February-21			GOVI	608.88	634.2760	608.8770	634.2760	0.00
23/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
23/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	1420630	117	1420630	117	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
23/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	1420730	117	1420730	117	0.00
23/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	1420830	117	1420830	117	0.00
23/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/03/2020	IGOV On 07-May-20			Index Future	222.93	230.5250	222.9270	230.5250	983.00
23/03/2020	IGOV On 06-August-20			Index Future	226.51	234.6370	226.5050	234.6370	0.00
23/03/2020	IGOV On 05-November-20			Index Future	230.22	238.8230	230.2160	238.8230	0.00
23/03/2020	IGOV On 04-February-21			Index Future	234.04	243.0800	234.0400	243.0800	0.00
23/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
23/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
23/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
23/03/2020	IS05 On 17-December-20			Interest Rate Swap	94.68	94.7600	94.6800	94.7600	0.00
23/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.32	93.4200	93.3200	93.4200	0.00
23/03/2020	IS05 On 15-June-21			Interest Rate Swap	91.96	92.0900	91.9600	92.0900	0.00
23/03/2020	IS05 On 21-September-21			Interest Rate Swap	91.43	91.5700	91.4300	91.5700	0.00
23/03/2020	IS05 On 21-December-21			Interest Rate Swap	93.22	93.3900	93.2200	93.3900	51.00
23/03/2020	IS05 On 15-March-22			Interest Rate Swap	93.26	93.3800	93.2600	93.3800	0.00
23/03/2020	IS05 On 21-June-22			Interest Rate Swap	94.07	94.1700	94.0700	94.1700	0.00
23/03/2020	IS05 On 20-September-22			Interest Rate Swap	97.91	98.0200	97.9100	98.0200	0.00
23/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.16	99.2900	99.1600	99.2900	0.00
23/03/2020	IS05 On 22-March-23			Interest Rate Swap	92.47	92.6200	92.4700	92.6200	0.00
23/03/2020	IS05 On 20-June-23			Interest Rate Swap	98.75	98.9300	98.7500	98.9300	0.00
23/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
23/03/2020	IS10 On 17-December-25			Interest Rate Swap	94.87	94.6300	94.8700	94.6300	0.00
23/03/2020	IS10 On 16-March-26			Interest Rate Swap	92.24	91.9700	92.2400	91.9700	0.00
23/03/2020	IS10 On 15-June-26			Interest Rate Swap	91.42	91.1600	91.4200	91.1600	0.00
23/03/2020	IS10 On 21-September-26			Interest Rate Swap	93.99	93.7600	93.9900	93.7600	0.00
23/03/2020	IS10 On 21-December-26			Interest Rate Swap	98.36	98.1700	98.3600	98.1700	0.00
23/03/2020	IS10 On 15-March-27			Interest Rate Swap	97.52	97.3400	97.5200	97.3400	0.00
23/03/2020	IS10 On 21-June-27			Interest Rate Swap	99.98	99.7500	99.9800	99.7500	0.00
23/03/2020	IS10 On 20-September-27			Interest Rate Swap	105.97	105.6700	105.9700	105.6700	0.00
23/03/2020	IS10 On 20-December-27			Interest Rate Swap	106.79	106.4200	106.7900	106.4200	0.00
23/03/2020	IS10 On 22-March-28			Interest Rate Swap	100.70	100.2800	100.7000	100.2800	0.00
23/03/2020	IS10 On 20-June-28			Interest Rate Swap	108.37	107.9300	108.3700	107.9300	0.00
23/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	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
23/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/03/2020	R023 On 07-May-20			Bond Future	7.84	102.2488	7.8386	102.2488	59,863.00
23/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	3	0	3	0	0.00
23/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	3	0	3	0	0.00
23/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	3	0	3	0	0.00
23/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	2380	1	2380	1	0.00
23/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	2355	1	2355	1	0.00
23/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	2330	1	2330	1	0.00
23/03/2020	R023 On 06-August-20			Bond Future	7.99	104.0673	7.9874	104.0673	0.00
23/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	153	0	153	0	0.00
23/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	163	0	163	0	0.00
23/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	158	0	158	0	0.00
23/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	1779	1	1779	1	0.00
23/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	1797	1	1797	1	0.00
23/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	1815	1	1815	1	0.00
23/03/2020	R023 On 05-November-20			Bond Future	8.16	101.9503	8.1619	101.9503	0.00
23/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	243	1	243	1	0.00
23/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	237	1	237	1	0.00
23/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	249	1	249	1	0.00
23/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	1713	1	1713	1	0.00
23/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	1698	1	1698	1	0.00
23/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	1683	1	1683	1	0.00
23/03/2020	R023 On 04-February-21			Bond Future	8.38	103.7431	8.3766	103.7431	0.00
23/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	9	0	9	0	0.00
23/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	10	0	10	0	0.00
23/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	9	0	9	0	0.00
23/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	3864	2	3864	2	0.00
23/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	3883	3	3883	3	0.00
23/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	3845	2	3845	2	0.00
23/03/2020	R035 On 07-May-20			Bond Future	13.16	77.3871	13.1631	77.3871	135,701.00
23/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
23/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
23/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
23/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
23/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
23/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	22811	20	22811	20	0.00
23/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	22357	19	22357	19	0.00
23/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	25207	22	25207	22	0.00
23/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	20867	18	20867	18	0.00
23/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	22963	20	22963	20	0.00
23/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	20134	17	20134	17	0.00
23/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	20646	17	20646	17	0.00
23/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	13906	11	13906	11	5,000.00
23/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	15101	12	15101	12	3,530.00
23/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	22887	20	22887	20	0.00
23/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	25760	22	25760	22	0.00
23/03/2020	R035 On 06-August-20			Bond Future	13.41	78.7633	13.4059	78.7633	410.00
23/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
23/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
23/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	0	0	0	0	500.00
23/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	2	0	2	0	0.00
23/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
23/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	20655	17	20655	17	0.00
23/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	29705	26	29705	26	0.00
23/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	20799	17	20799	17	0.00
23/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	17039	14	17039	14	500.00
23/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	27684	24	27684	24	0.00
23/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	20727	17	20727	17	0.00
23/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	22545	19	22545	19	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
23/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	26970	23	26970	23	0.00
23/03/2020	R035 On 05-November-20			Bond Future	13.65	75.6355	13.6543	75.6355	0.00
23/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	4	0	4	0	0.00
23/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	5	0	5	0	0.00
23/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	4	0	4	0	0.00
23/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	19041	15	19041	15	0.00
23/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	18973	15	18973	15	0.00
23/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	18905	15	18905	15	0.00
23/03/2020	R035 On 04-February-21			Bond Future	13.92	76.9651	13.9221	76.9651	0.00
23/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	12	0	12	0	0.00
23/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	10	0	10	0	0.00
23/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	10	0	10	0	0.00
23/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	10	0	10	0	0.00
23/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	99	0	99	0	0.00
23/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	22052	18	22052	18	0.00
23/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	22122	18	22122	18	0.00
23/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	21431	18	21431	18	650.00
23/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	14984	11	14984	11	650.00
23/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	21983	18	21983	18	0.00
23/03/2020	R186 On 07-May-20			Bond Future	11.20	103.8807	11.2008	103.8807	89,962.00
23/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	15480	12	15480	12	0.00
23/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	18071	15	18071	15	0.00
23/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	10929	8	10929	8	0.00
23/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	15371	12	15371	12	0.00
23/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	16409	13	16409	13	2,500.00
23/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	14346	11	14346	11	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
23/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	13174	10	13174	10	23,172.00
23/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	15426	12	15426	12	0.00
23/03/2020	R186 On 06-August-20			Bond Future	11.47	100.4251	11.4670	100.4251	2,180.00
23/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	14681	11	14681	11	0.00
23/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	15251	12	15251	12	0.00
23/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	14577	11	14577	11	0.00
23/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	14629	11	14629	11	0.00
23/03/2020	R186 On 05-November-20			Bond Future	11.74	102.1728	11.7430	102.1728	0.00
23/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	1	0	1	0	0.00
23/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	1	0	1	0	0.00
23/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	1	0	1	0	0.00
23/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	3,500.00
23/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	13	0	13	0	0.00
23/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	0	0	0	0	3,500.00
23/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	15504	12	15504	12	0.00
23/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	18048	15	18048	15	0.00
23/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	13965	11	13965	11	0.00
23/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	11024	8	11024	8	3,500.00
23/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	14014	11	14014	11	0.00
23/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	13916	10	13916	10	0.00
23/03/2020	R186 On 04-February-21			Bond Future	12.04	98.6680	12.0434	98.6680	0.00
23/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	1	0	1	0	0.00
23/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	1	0	1	0	0.00
23/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	1	0	1	0	0.00
23/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	17104	14	17104	14	0.00
23/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	17055	13	17055	13	0.00
23/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	17152	14	17152	14	0.00
23/03/2020	R197 On 07-May-20			Bond Future	299.30	301.5819	299.2987	301.5819	2,607.00
23/03/2020	R197 On 06-August-20			Bond Future	296.37	299.2235	296.3683	299.2235	0.00
23/03/2020	R197 On 05-November-20			Bond Future	301.17	304.5023	301.1717	304.5023	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
23/03/2020	R197 On 04-February-21			Bond Future	298.19	301.9301	298.1859	301.9301	0.00
23/03/2020	R202 On 07-May-20			Bond Future	186.37	193.3387	186.3726	193.3387	8,157.00
23/03/2020	R202 On 06-August-20			Bond Future	185.26	192.6839	185.2605	192.6839	0.00
23/03/2020	R202 On 05-November-20			Bond Future	188.26	196.0833	188.2631	196.0833	0.00
23/03/2020	R202 On 04-February-21			Bond Future	187.15	195.3293	187.1473	195.3293	0.00
23/03/2020	R208 On 07-May-20			Bond Future	4.94	102.6430	4.9352	102.6430	29,633.00
23/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	46	0	46	0	0.00
23/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	44	0	44	0	0.00
23/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	42	0	42	0	0.00
23/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	153	0	153	0	0.00
23/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	159	0	159	0	0.00
23/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	146	0	146	0	0.00
23/03/2020	R208 On 06-August-20			Bond Future	4.34	104.4685	4.3399	104.4685	0.00
23/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	763	1	763	1	0.00
23/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	769	1	769	1	0.00
23/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	757	1	757	1	0.00
23/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	1	0	1	0	0.00
23/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	1	0	1	0	0.00
23/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	1	0	1	0	0.00
23/03/2020	R208 On 05-November-20			Bond Future	2.93	102.8853	2.9349	102.8853	0.00
23/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	719	1	719	1	0.00
23/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	715	1	715	1	0.00
23/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	712	1	712	1	0.00
23/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
23/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
23/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
23/03/2020	R209 On 07-May-20			Bond Future	13.20	57.6445	13.2045	57.6445	72,310.00
23/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	19647	17	19647	17	0.00
23/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	19581	17	19581	17	0.00
23/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	19712	17	19712	17	0.00
23/03/2020	R209 On 06-August-20			Bond Future	13.43	58.6697	13.4285	58.6697	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
23/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	53606	51	53606	51	0.00
23/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	53715	51	53715	51	0.00
23/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	53498	51	53498	51	0.00
23/03/2020	R209 On 05-November-20			Bond Future	13.65	56.5411	13.6547	56.5411	0.00
23/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	2	0	2	0	0.00
23/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	2	0	2	0	0.00
23/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	2	0	2	0	0.00
23/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	17924	15	17924	15	0.00
23/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	17864	15	17864	15	0.00
23/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	17985	15	17985	15	0.00
23/03/2020	R209 On 04-February-21			Bond Future	13.89	57.5350	13.8915	57.5350	0.00
23/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	11	0	11	0	0.00
23/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	11	0	11	0	0.00
23/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	11	0	11	0	0.00
23/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	18281	15	18281	15	0.00
23/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	18221	15	18221	15	0.00
23/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	18162	15	18162	15	0.00
23/03/2020	R210 On 07-May-20			Bond Future	165.72	170.5971	165.7174	170.5971	1,935.00
23/03/2020	R210 On 06-August-20			Bond Future	168.41	173.6732	168.4058	173.6732	0.00
23/03/2020	R210 On 05-November-20			Bond Future	168.41	174.0140	168.4136	174.0140	0.00
23/03/2020	R210 On 04-February-21			Bond Future	171.21	177.1147	171.2116	177.1147	0.00
23/03/2020	R212 On 07-May-20			Bond Future	161.59	163.8058	161.5851	163.8058	6,719.00
23/03/2020	R212 On 06-August-20			Bond Future	161.91	164.4636	161.9113	164.4636	0.00
23/03/2020	R212 On 05-November-20			Bond Future	164.54	167.3651	164.5355	167.3651	0.00
23/03/2020	R212 On 04-February-21			Bond Future	164.94	168.0177	164.9396	168.0177	0.00
23/03/2020	R213 On 07-May-20			Bond Future	12.67	71.4552	12.6655	71.4552	16,774.00
23/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	19230	16	19230	16	0.00
23/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	19107	16	19107	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
23/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	19168	16	19168	16	0.00
23/03/2020	R213 On 06-August-20			Bond Future	12.90	72.7260	12.9029	72.7260	300.00
23/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	18268	15	18268	15	0.00
23/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	18209	15	18209	15	0.00
23/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	18328	15	18328	15	0.00
23/03/2020	R213 On 05-November-20			Bond Future	13.15	70.4436	13.1475	70.4436	0.00
23/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	1	0	1	0	0.00
23/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	2	0	2	0	0.00
23/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	2	0	2	0	0.00
23/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	17342	14	17342	14	0.00
23/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	17456	14	17456	14	0.00
23/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	17399	14	17399	14	0.00
23/03/2020	R213 On 04-February-21			Bond Future	13.41	71.6821	13.4117	71.6821	0.00
23/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	4	0	4	0	0.00
23/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	4	0	4	0	0.00
23/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	4	0	4	0	0.00
23/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	19458	16	19458	16	0.00
23/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	19515	16	19515	16	0.00
23/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	19400	16	19400	16	0.00
23/03/2020	R214 On 07-May-20			Bond Future	13.36	56.0274	13.3634	56.0274	21,601.00
23/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
23/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
23/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	18074	15	18074	15	0.00
23/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	19151	17	19151	17	0.00
23/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	22247	20	22247	20	0.00
23/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	13356	11	13356	11	1,250.00
23/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	19082	16	19082	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
23/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	19015	16	19015	16	0.00
23/03/2020	R214 On 06-August-20			Bond Future	13.59	57.0238	13.5854	57.0238	300.00
23/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	18434	16	18434	16	0.00
23/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	18565	16	18565	16	0.00
23/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	18499	16	18499	16	0.00
23/03/2020	R214 On 05-November-20			Bond Future	13.81	54.7215	13.8114	54.7215	0.00
23/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	3	0	3	0	0.00
23/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	3	0	3	0	0.00
23/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	3	0	3	0	0.00
23/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	17715	15	17715	15	0.00
23/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	17652	15	17652	15	0.00
23/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	17589	15	17589	15	0.00
23/03/2020	R214 On 04-February-21			Bond Future	14.05	55.6834	14.0538	55.6834	0.00
23/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	14	0	14	0	0.00
23/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	14	0	14	0	0.00
23/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	14	0	14	0	0.00
23/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	18143	15	18143	15	0.00
23/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	18081	15	18081	15	0.00
23/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	18205	15	18205	15	0.00
23/03/2020	R248 On 07-May-20			Bond Future	13.42	70.9794	13.4185	70.9794	102,275.00
23/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
23/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	24069	21	24069	21	0.00
23/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	20538	17	20538	17	300.00
23/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	24156	21	24156	21	0.00
23/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	24858	22	24858	22	0.00
23/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	16638	14	16638	14	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	23982	21	23982	21	0.00
23/03/2020	R248 On 06-August-20			Bond Future	13.65	72.2416	13.6520	72.2416	530.00
23/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	148	1	148	1	0.00
23/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	15	0	15	0	0.00
23/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
23/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	4	0	4	0	640.00
23/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	130	0	130	0	470.00
23/03/2020	R248 On 06-August-20	12.75	Call	Bond Future	960	2	960	2	814.00
23/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	1	0	1	0	640.00
23/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
23/03/2020	R248 On 06-August-20	12.25	Call	Bond Future	374	1	374	1	814.00
23/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	12	0	12	0	470.00
23/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	0	0	0	0	0.00
23/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	21749	18	21749	18	0.00
23/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	14885	12	14885	12	0.00
23/03/2020	R248 On 06-August-20	12.25	Put	Bond Future	7846	5	7846	5	0.00
23/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	21668	18	21668	18	0.00
23/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	10345	7	10345	7	0.00
23/03/2020	R248 On 06-August-20	12.75	Put	Bond Future	5593	3	5593	3	0.00
23/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	10049	7	10049	7	0.00
23/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	32435	29	32435	29	0.00
23/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	30009	27	30009	27	0.00
23/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	21830	19	21830	19	0.00
23/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	16668	13	16668	13	0.00
23/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	14538	11	14538	11	0.00
23/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	20467	17	20467	17	0.00
23/03/2020	R248 On 05-November-20			Bond Future	13.89	69.0636	13.8903	69.0636	0.00
23/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	1	0	1	0	0.00
23/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	1	0	1	0	0.00
23/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	1	0	1	0	0.00
23/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	24191	21	24191	21	0.00
23/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	24274	21	24274	21	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
23/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	24108	21	24108	21	0.00
23/03/2020	R248 On 04-February-21			Bond Future	14.15	70.2776	14.1473	70.2776	0.00
23/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	18	0	18	0	0.00
23/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	19	0	19	0	0.00
23/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	19	0	19	0	0.00
23/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	21762	18	21762	18	0.00
23/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	21916	18	21916	18	0.00
23/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	21839	18	21839	18	0.00