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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
24/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	2025 On 07-May-20			Bond Future	124.73	126.4157	124.7270	126.4157	2,087.00
24/03/2020	2025 On 06-August-20			Bond Future	125.27	126.9603	125.2684	126.9603	0.00
24/03/2020	2025 On 05-November-20			Bond Future	127.32	129.0180	127.3212	129.0180	0.00
24/03/2020	2025 On 04-February-21			Bond Future	127.92	129.6326	127.9220	129.6326	0.00
24/03/2020	2029 On 07-May-20			Bond Future	81.92	87.6420	81.9222	87.6420	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
24/03/2020	2029 On 06-August-20			Bond Future	83.27	89.0639	83.2672	89.0639	0.00
24/03/2020	2029 On 05-November-20			Bond Future	83.49	89.3648	83.4890	89.3648	0.00
24/03/2020	2029 On 04-February-21			Bond Future	84.89	90.8495	84.8856	90.8495	0.00
24/03/2020	2030 On 07-May-20			Bond Future	12.46	77.6801	12.4646	77.6801	104,522.00
24/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
24/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
24/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	19676	19	19676	19	0.00
24/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	18994	19	18994	19	5,820.00
24/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	19738	20	19738	20	0.00
24/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	19303	19	19303	19	5,820.00
24/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	21826	22	21826	22	0.00
24/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	17226	17	17226	17	0.00
24/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	19614	19	19614	19	0.00
24/03/2020	2030 On 06-August-20			Bond Future	12.72	74.9127	12.7191	74.9127	325.00
24/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	0	0	0	0	450.00
24/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	800.00
24/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	0	0	0	0	800.00
24/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	42	0	42	0	470.00
24/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	4	0	4	0	470.00
24/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	0	0	0	0	323.00
24/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	0	0	0	0	323.00
24/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	49	0	49	0	0.00
24/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	4	0	4	0	0.00
24/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	1	0	1	0	450.00
24/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	16792	17	16792	17	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
24/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	18617	18	18617	18	0.00
24/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	13502	13	13502	13	0.00
24/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	18677	18	18677	18	0.00
24/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	22352	22	22352	22	0.00
24/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	9519	9	9519	9	0.00
24/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	18082	18	18082	18	0.00
24/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	13227	13	13227	13	0.00
24/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	14900	15	14900	15	0.00
24/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	18737	19	18737	19	0.00
24/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	20125	20	20125	20	0.00
24/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	23237	23	23237	23	0.00
24/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	9773	10	9773	10	0.00
24/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	18976	19	18976	19	0.00
24/03/2020	2030 On 05-November-20			Bond Future	12.97	76.1094	12.9673	76.1094	0.00
24/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	2	0	2	0	0.00
24/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	0	0	0	0	3,000.00
24/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	1,000.00
24/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	0	0	0	0	1,000.00
24/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	0	0	0	0	3,000.00
24/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	1	0	1	0	0.00
24/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	5	0	5	0	0.00
24/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	14,160.00
24/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	0	0	0	0	14,160.00
24/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	1	0	1	0	3,000.00
24/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	31	0	31	0	0.00
24/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	0	0	0	0	15,947.00
24/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	23	0	23	0	0.00
24/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	1	0	1	0	0.00
24/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	0	0	0	0	15,947.00
24/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
24/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	9	0	9	0	0.00
24/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	1	0	1	0	0.00
24/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	17898	18	17898	18	0.00
24/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	12454	12	12454	12	15,947.00

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24/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	21734	22	21734	22	0.00
24/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	18765	19	18765	19	0.00
24/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	15196	15	15196	15	14,160.00
24/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	24011	24	24011	24	0.00
24/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	19938	20	19938	20	0.00
24/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	17783	18	17783	18	0.00
24/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	11934	12	11934	12	3,000.00
24/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	22956	23	22956	23	0.00
24/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	20950	21	20950	21	0.00
24/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	14104	14	14104	14	1,000.00
24/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	17840	18	17840	18	0.00
24/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	25654	25	25654	25	0.00
24/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	19878	20	19878	20	0.00
24/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	24136	24	24136	24	0.00
24/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	16589	16	16589	16	3,000.00
24/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	21010	21	21010	21	0.00
24/03/2020	2030 On 04-February-21			Bond Future	13.24	73.3500	13.2378	73.3500	0.00
24/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	0	0	0	0	1,000.00
24/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	3	0	3	0	0.00
24/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	2	0	2	0	1,000.00
24/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	0	0	0	0	800.00
24/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	3	0	3	0	0.00
24/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	1	0	1	0	800.00
24/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	32	0	32	0	0.00
24/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	3	0	3	0	0.00
24/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	20284	20	20284	20	0.00
24/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	24805	25	24805	25	0.00
24/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	20053	20	20053	20	0.00
24/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	14341	14	14341	14	1,800.00
24/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	21799	22	21799	22	0.00
24/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	20111	20	20111	20	0.00
24/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	19996	20	19996	20	0.00
24/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	24744	25	24744	25	0.00
24/03/2020	2032 On 07-May-20			Bond Future	12.98	72.9570	12.9765	72.9570	81,749.00

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24/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
24/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
24/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
24/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
24/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
24/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
24/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	21612	21	21612	21	0.00
24/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	21544	21	21544	21	0.00
24/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	24111	24	24111	24	0.00
24/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	21476	21	21476	21	0.00
24/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	19201	19	19201	19	3,000.00
24/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	20799	21	20799	21	0.00
24/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	19464	19	19464	19	0.00
24/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	22850	23	22850	23	0.00
24/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	21680	21	21680	21	0.00
24/03/2020	2032 On 06-August-20			Bond Future	13.23	74.1225	13.2264	74.1225	300.00
24/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	1	0	1	0	0.00
24/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
24/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	800.00
24/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	20660	20	20660	20	0.00
24/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	20792	21	20792	21	0.00
24/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	25269	25	25269	25	0.00
24/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	21851	22	21851	22	0.00
24/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	20726	20	20726	20	0.00
24/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	17838	18	17838	18	800.00
24/03/2020	2032 On 05-November-20			Bond Future	13.48	71.1515	13.4810	71.1515	0.00
24/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	1	0	1	0	0.00
24/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	41	0	41	0	0.00

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24/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	52	0	52	0	0.00
24/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	3,000.00
24/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	1	0	1	0	3,000.00
24/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	0	0	0	0	1,000.00
24/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	1	0	1	0	0.00
24/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
24/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	1	0	1	0	0.00
24/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	19845	20	19845	20	0.00
24/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	24009	24	24009	24	0.00
24/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	25160	25	25160	25	0.00
24/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	12014	12	12014	12	1,000.00
24/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	19719	19	19719	19	0.00
24/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	21830	22	21830	22	0.00
24/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	20734	20	20734	20	0.00
24/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	19782	20	19782	20	0.00
24/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	12505	12	12505	12	3,000.00
24/03/2020	2032 On 04-February-21			Bond Future	13.75	72.3173	13.7510	72.3173	0.00
24/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	0	0	0	0	800.00
24/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	4	0	4	0	0.00
24/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	2	0	2	0	800.00
24/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	4	0	4	0	0.00
24/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	59	0	59	0	0.00
24/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	4	0	4	0	0.00
24/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	21680	21	21680	21	0.00
24/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	23796	24	23796	24	0.00
24/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	21617	21	21617	21	0.00
24/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	14566	14	14566	14	800.00
24/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	21743	21	21743	21	0.00
24/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	27132	27	27132	27	0.00
24/03/2020	2033 On 07-May-20			Bond Future	78.99	81.5763	78.9905	81.5763	7,142.00
24/03/2020	2033 On 06-August-20			Bond Future	80.29	82.8997	80.2875	82.8997	0.00
24/03/2020	2033 On 05-November-20			Bond Future	80.38	83.0231	80.3828	83.0231	0.00
24/03/2020	2033 On 04-February-21			Bond Future	81.73	84.4025	81.7274	84.4025	0.00
24/03/2020	2037 On 07-May-20			Bond Future	13.24	70.3681	13.2384	70.3681	83,470.00

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24/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
24/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
24/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	22459	23	22459	23	0.00
24/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	19538	20	19538	20	0.00
24/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	22612	23	22612	23	0.00
24/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	21772	22	21772	22	0.00
24/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	22535	23	22535	23	0.00
24/03/2020	2037 On 06-August-20			Bond Future	13.48	67.2333	13.4796	67.2333	300.00
24/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	21667	22	21667	22	0.00
24/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	21593	22	21593	22	0.00
24/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	21519	22	21519	22	0.00
24/03/2020	2037 On 05-November-20			Bond Future	13.71	68.3074	13.7121	68.3074	0.00
24/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	3	0	3	0	0.00
24/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	2	0	2	0	0.00
24/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	3	0	3	0	0.00
24/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	20465	21	20465	21	0.00
24/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	20324	21	20324	21	0.00
24/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	20395	21	20395	21	0.00
24/03/2020	2037 On 04-February-21			Bond Future	13.96	65.1698	13.9633	65.1698	0.00
24/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	4	0	4	0	72.00
24/03/2020	2037 On 04-February-21	11.97	Call	Bond Future	419	0	419	0	300.00
24/03/2020	2037 On 04-February-21	13.73	Call	Bond Future	2973	3	2973	3	0.00
24/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	19	0	19	0	0.00
24/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	16	0	16	0	0.00
24/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	53	0	53	0	0.00
24/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	375	0	375	0	0.00
24/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	16	0	16	0	0.00
24/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	25	0	25	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
24/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	17	0	17	0	0.00
24/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	20721	21	20721	21	0.00
24/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	10909	11	10909	11	240.00
24/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	19425	20	19425	20	0.00
24/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	20860	21	20860	21	0.00
24/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	16997	17	16997	17	72.00
24/03/2020	2037 On 04-February-21	13.73	Put	Bond Future	4044	4	4044	4	300.00
24/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	20309	21	20309	21	72.00
24/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	20790	21	20790	21	0.00
24/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	25330	26	25330	26	0.00
24/03/2020	2037 On 04-February-21	11.97	Put	Bond Future	10553	11	10553	11	0.00
24/03/2020	2038 On 07-May-20			Bond Future	86.32	89.2007	86.3153	89.2007	11,856.00
24/03/2020	2038 On 06-August-20			Bond Future	86.04	88.9531	86.0377	88.9531	0.00
24/03/2020	2038 On 05-November-20			Bond Future	87.45	90.3949	87.4477	90.3949	0.00
24/03/2020	2038 On 04-February-21			Bond Future	87.19	90.1767	87.1905	90.1767	0.00
24/03/2020	2040 On 07-May-20			Bond Future	13.32	72.0575	13.3179	72.0575	65,818.00
24/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2040 On 07-May-20	12.70	Call	Bond Future	432	0	432	0	325.00
24/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
24/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
24/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2040 On 07-May-20	12.20	Call	Bond Future	69	0	69	0	325.00
24/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	0	0	0	0	450.00
24/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
24/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	9	0	9	0	450.00
24/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
24/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	20158	21	20158	21	0.00
24/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	23531	24	23531	24	0.00
24/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	8629	9	8629	9	0.00
24/03/2020	2040 On 07-May-20	12.20	Put	Bond Future	6252	7	6252	7	0.00
24/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	13206	14	13206	14	0.00
24/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	22547	23	22547	23	0.00
24/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	23365	24	23365	24	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
24/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	25462	26	25462	26	0.00
24/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	21340	22	21340	22	0.00
24/03/2020	2040 On 07-May-20	12.70	Put	Bond Future	3741	4	3741	4	0.00
24/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	23448	24	23448	24	0.00
24/03/2020	2040 On 06-August-20			Bond Future	13.56	68.6992	13.5583	68.6992	600.00
24/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	6	0	6	0	0.00
24/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	27	0	27	0	0.00
24/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	5	0	5	0	0.00
24/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
24/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	0	0	0	0	800.00
24/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	21951	23	21951	23	0.00
24/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	16566	17	16566	17	800.00
24/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	26017	27	26017	27	0.00
24/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	22266	23	22266	23	0.00
24/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	16142	17	16142	17	12,538.00
24/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	22345	23	22345	23	0.00
24/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	13341	14	13341	14	517.00
24/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	22187	23	22187	23	0.00
24/03/2020	2040 On 05-November-20			Bond Future	13.79	69.7968	13.7898	69.7968	0.00
24/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
24/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	1	0	1	0	2,000.00
24/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
24/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	3	0	3	0	0.00
24/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	2	0	2	0	2,000.00
24/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	149	0	149	0	0.00
24/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	3	0	3	0	0.00
24/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	90	0	90	0	0.00
24/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	3	0	3	0	0.00
24/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	12949	14	12949	14	2,000.00
24/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	21204	22	21204	22	0.00
24/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	21129	22	21129	22	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
24/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	23602	24	23602	24	0.00
24/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	27691	28	27691	28	0.00
24/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	11730	12	11730	12	2,000.00
24/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	21280	22	21280	22	0.00
24/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	21813	22	21813	22	0.00
24/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	25775	26	25775	26	0.00
24/03/2020	2040 On 04-February-21			Bond Future	14.04	66.4331	14.0401	66.4331	0.00
24/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	282	0	282	0	0.00
24/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	9	0	9	0	800.00
24/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	20	0	20	0	0.00
24/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	2	0	2	0	500.00
24/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	3	0	3	0	800.00
24/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	21	0	21	0	0.00
24/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	206	0	206	0	0.00
24/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	14	0	14	0	500.00
24/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	20	0	20	0	0.00
24/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	21690	22	21690	22	0.00
24/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	13787	14	13787	14	500.00
24/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	22890	24	22890	24	0.00
24/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	28893	30	28893	30	0.00
24/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	28223	29	28223	29	0.00
24/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	24196	25	24196	25	0.00
24/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	21542	22	21542	22	0.00
24/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	21616	22	21616	22	0.00
24/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	12786	13	12786	13	800.00
24/03/2020	2044 On 07-May-20			Bond Future	13.32	69.0933	13.3202	69.0933	83,527.00
24/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
24/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
24/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
24/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
24/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00

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24/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
24/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	13724	14	13724	14	556.00
24/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	13236	14	13236	14	100.00
24/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	27846	28	27846	28	0.00
24/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	22183	23	22183	23	0.00
24/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	21607	22	21607	22	0.00
24/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	23102	24	23102	24	0.00
24/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	23186	24	23186	24	0.00
24/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	26131	27	26131	27	0.00
24/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	21689	22	21689	22	0.00
24/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	15218	16	15218	16	129.00
24/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	27208	28	27208	28	0.00
24/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	23018	24	23018	24	0.00
24/03/2020	2044 On 06-August-20			Bond Future	13.56	65.8129	13.5551	65.8129	500.00
24/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
24/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	602.00
24/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
24/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	140.00
24/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	15	0	15	0	0.00
24/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	8	0	8	0	0.00
24/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
24/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	23654	24	23654	24	0.00
24/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	15522	16	15522	16	140.00
24/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	31298	32	31298	32	0.00
24/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	25428	26	25428	26	0.00
24/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	23571	24	23571	24	0.00
24/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	14408	15	14408	15	602.00
24/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	23737	24	23737	24	0.00
24/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	22748	23	22748	23	0.00

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24/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	28063	29	28063	29	0.00
24/03/2020	2044 On 05-November-20			Bond Future	13.78	66.8644	13.7812	66.8644	0.00
24/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
24/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	4	0	4	0	0.00
24/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	1	0	1	0	0.00
24/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	67	0	67	0	0.00
24/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	4	0	4	0	0.00
24/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	77	0	77	0	0.00
24/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	1	0	1	0	568.00
24/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	568.00
24/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	29	0	29	0	0.00
24/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
24/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	38	0	38	0	0.00
24/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
24/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	1	0	1	0	1,815.00
24/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	4	0	4	0	0.00
24/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	1	0	1	0	525.00
24/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	29308	30	29308	30	0.00
24/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	20892	22	20892	22	0.00
24/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	23500	24	23500	24	0.00
24/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	23338	24	23338	24	0.00
24/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	14970	16	14970	16	1,815.00
24/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	13265	14	13265	14	1,815.00
24/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	33695	34	33695	34	0.00
24/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	20815	21	20815	21	0.00
24/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	29759	30	29759	30	0.00
24/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	23988	25	23988	25	0.00
24/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	25987	27	25987	27	0.00
24/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	15719	16	15719	16	525.00
24/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	13586	14	13586	14	568.00
24/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	20969	22	20969	22	0.00
24/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	23906	25	23906	25	0.00
24/03/2020	2044 On 04-February-21			Bond Future	14.03	63.5778	14.0257	63.5778	0.00
24/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	18	0	18	0	0.00

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24/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	19	0	19	0	0.00
24/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	9	0	9	0	0.00
24/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	52	0	52	0	0.00
24/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	3	0	3	0	405.00
24/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	19	0	19	0	0.00
24/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	16	0	16	0	0.00
24/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	22488	23	22488	23	405.00
24/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	27607	28	27607	28	0.00
24/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	18422	19	18422	19	405.00
24/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	21950	23	21950	23	0.00
24/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	22027	23	22027	23	0.00
24/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	24459	25	24459	25	0.00
24/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	21874	23	21874	23	0.00
24/03/2020	2046 On 07-May-20			Bond Future	73.06	75.4127	73.0649	75.4127	15,090.00
24/03/2020	2046 On 06-August-20			Bond Future	74.26	76.6362	74.2645	76.6362	0.00
24/03/2020	2046 On 05-November-20			Bond Future	73.69	76.0830	73.6860	76.0830	0.00
24/03/2020	2046 On 04-February-21			Bond Future	74.92	77.3469	74.9185	77.3469	0.00
24/03/2020	2050 On 07-May-20			Bond Future	73.84	76.3251	73.8352	76.3251	16,211.00
24/03/2020	2050 On 06-August-20			Bond Future	73.17	75.6839	73.1678	75.6839	0.00
24/03/2020	2050 On 05-November-20			Bond Future	74.37	76.9105	74.3670	76.9105	0.00
24/03/2020	2050 On 04-February-21			Bond Future	73.69	76.2683	73.6908	76.2683	0.00
24/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	AL37 On 07-May-20			Index Future	609.92	611.9490	609.9220	611.9490	0.00
24/03/2020	AL37 On 06-August-20			Index Future	619.68	621.6200	619.6770	621.6200	0.00
24/03/2020	AL37 On 05-November-20			Index Future	629.79	631.6550	629.7920	631.6550	0.00
24/03/2020	AL37 On 04-February-21			Index Future	640.18	642.0040	640.1820	642.0040	0.00
24/03/2020	AL7T On 07-May-20			Index Future	650.33	652.4710	650.3340	652.4710	0.00
24/03/2020	AL7T On 06-August-20			Index Future	660.73	662.7820	660.7340	662.7820	0.00
24/03/2020	AL7T On 05-November-20			Index Future	671.52	673.4820	671.5190	673.4820	0.00
24/03/2020	AL7T On 04-February-21			Index Future	682.60	684.5160	682.5980	684.5160	0.00
24/03/2020	ALBI On 07-May-20			Index Future	588.89	587.3190	588.8890	587.3190	208.00
24/03/2020	ALBI On 06-August-20			Index Future	598.31	596.6000	598.3070	596.6000	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
24/03/2020	ALBI On 05-November-20			Index Future	608.07	606.2320	608.0730	606.2320	0.00
24/03/2020	ALBI On 04-February-21			Index Future	618.11	616.1640	618.1050	616.1640	0.00
24/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2020	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
24/03/2020	ES33 On 07-May-20			Bond Future	14.23	61.0986	14.2298	61.0986	350.00
24/03/2020	ES33 On 06-August-20			Bond Future	14.52	62.0746	14.5191	62.0746	0.00
24/03/2020	ES33 On 05-November-20			Bond Future	14.82	59.2789	14.8152	59.2789	0.00
24/03/2020	ES33 On 04-February-21			Bond Future	15.13	60.2502	15.1343	60.2502	0.00
24/03/2020	ES42 On 07-May-20			Bond Future	14.51	60.3940	14.5144	60.3940	4,919.00
24/03/2020	ES42 On 06-August-20			Bond Future	14.80	61.3587	14.8015	61.3587	0.00
24/03/2020	ES42 On 05-November-20			Bond Future	15.10	58.0768	15.0996	58.0768	0.00
24/03/2020	ES42 On 04-February-21			Bond Future	15.41	59.0284	15.4100	59.0284	0.00
24/03/2020	GOVI On 07-May-20			GOVI	581.72	580.3730	581.7160	580.3730	1,180.00
24/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	1382740	140	1382740	140	0.00
24/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	1382840	140	1382840	140	0.00
24/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	1382640	140	1382640	140	0.00
24/03/2020	GOVI On 06-August-20			GOVI	591.02	589.5440	591.0190	589.5440	1.00
24/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	1371110	139	1371110	139	0.00
24/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	1371010	139	1371010	139	0.00
24/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	1371210	139	1371210	139	0.00
24/03/2020	GOVI On 05-November-20			GOVI	600.67	599.0620	600.6660	599.0620	0.00
24/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	1371840	139	1371840	139	0.00
24/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	1371640	139	1371640	139	0.00
24/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	1371740	139	1371740	139	0.00
24/03/2020	GOVI On 04-February-21			GOVI	610.58	608.8770	610.5760	608.8770	0.00
24/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
24/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	1403640	142	1403640	142	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
24/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	1403740	142	1403740	142	0.00
24/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	1403840	142	1403840	142	0.00
24/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/03/2020	IGOV On 07-May-20			Index Future	218.52	222.9270	218.5210	222.9270	983.00
24/03/2020	IGOV On 06-August-20			Index Future	222.07	226.5050	222.0690	226.5050	0.00
24/03/2020	IGOV On 05-November-20			Index Future	225.75	230.2160	225.7470	230.2160	0.00
24/03/2020	IGOV On 04-February-21			Index Future	229.52	234.0400	229.5230	234.0400	0.00
24/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
24/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
24/03/2020	IS05 On 17-December-20			Interest Rate Swap	94.50	94.6800	94.5000	94.6800	0.00
24/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.06	93.3200	93.0600	93.3200	0.00
24/03/2020	IS05 On 15-June-21			Interest Rate Swap	91.63	91.9600	91.6300	91.9600	0.00
24/03/2020	IS05 On 21-September-21			Interest Rate Swap	91.01	91.4300	91.0100	91.4300	0.00
24/03/2020	IS05 On 21-December-21			Interest Rate Swap	92.74	93.2200	92.7400	93.2200	51.00
24/03/2020	IS05 On 15-March-22			Interest Rate Swap	92.64	93.2600	92.6400	93.2600	0.00
24/03/2020	IS05 On 21-June-22			Interest Rate Swap	93.37	94.0700	93.3700	94.0700	0.00
24/03/2020	IS05 On 20-September-22			Interest Rate Swap	97.19	97.9100	97.1900	97.9100	0.00
24/03/2020	IS05 On 20-December-22			Interest Rate Swap	98.43	99.1600	98.4300	99.1600	0.00
24/03/2020	IS05 On 22-March-23			Interest Rate Swap	91.72	92.4700	91.7200	92.4700	0.00
24/03/2020	IS05 On 20-June-23			Interest Rate Swap	97.98	98.7500	97.9800	98.7500	0.00
24/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
24/03/2020	IS10 On 17-December-25			Interest Rate Swap	94.74	94.8700	94.7400	94.8700	0.00
24/03/2020	IS10 On 16-March-26			Interest Rate Swap	92.22	92.2400	92.2200	92.2400	0.00
24/03/2020	IS10 On 15-June-26			Interest Rate Swap	91.48	91.4200	91.4800	91.4200	0.00
24/03/2020	IS10 On 21-September-26			Interest Rate Swap	94.15	93.9900	94.1500	93.9900	0.00
24/03/2020	IS10 On 21-December-26			Interest Rate Swap	98.61	98.3600	98.6100	98.3600	0.00
24/03/2020	IS10 On 15-March-27			Interest Rate Swap	97.83	97.5200	97.8300	97.5200	0.00
24/03/2020	IS10 On 21-June-27			Interest Rate Swap	100.38	99.9800	100.3800	99.9800	0.00
24/03/2020	IS10 On 20-September-27			Interest Rate Swap	106.45	105.9700	106.4500	105.9700	0.00
24/03/2020	IS10 On 20-December-27			Interest Rate Swap	107.35	106.7900	107.3500	106.7900	0.00
24/03/2020	IS10 On 22-March-28			Interest Rate Swap	101.30	100.7000	101.3000	100.7000	0.00
24/03/2020	IS10 On 20-June-28			Interest Rate Swap	109.02	108.3700	109.0200	108.3700	0.00
24/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
24/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
24/03/2020	R023 On 07-May-20			Bond Future	7.61	101.3132	7.6094	101.3132	59,868.00
24/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	14	0	14	0	0.00
24/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	13	0	13	0	0.00
24/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	15	0	15	0	0.00
24/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	1822	2	1822	2	0.00
24/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	1798	2	1798	2	0.00
24/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	1774	2	1774	2	0.00
24/03/2020	R023 On 06-August-20			Bond Future	7.72	102.9317	7.7242	102.9317	0.00
24/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	281	0	281	0	0.00
24/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	297	0	297	0	0.00
24/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	289	0	289	0	0.00
24/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	1315	2	1315	2	0.00
24/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	1330	2	1330	2	0.00
24/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	1346	2	1346	2	0.00
24/03/2020	R023 On 05-November-20			Bond Future	7.86	100.6521	7.8588	100.6521	0.00
24/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	416	0	416	0	0.00
24/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	407	0	407	0	0.00
24/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	424	0	424	0	0.00
24/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	1258	2	1258	2	0.00
24/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	1245	2	1245	2	0.00
24/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	1233	2	1233	2	0.00
24/03/2020	R023 On 04-February-21			Bond Future	8.03	102.3013	8.0262	102.3013	0.00
24/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	24	0	24	0	0.00
24/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	26	0	26	0	0.00
24/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	25	0	25	0	0.00
24/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	3233	4	3233	4	0.00
24/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	3251	4	3251	4	0.00
24/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	3214	4	3214	4	0.00
24/03/2020	R035 On 07-May-20			Bond Future	13.10	74.1020	13.0953	74.1020	134,108.00
24/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
24/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
24/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
24/03/2020	R035 On 07-May-20	9.48	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
24/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
24/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
24/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
24/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	24864	25	24864	25	0.00
24/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	22468	23	22468	23	0.00
24/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	22014	22	22014	22	0.00
24/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	20524	21	20524	21	0.00
24/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	22620	23	22620	23	0.00
24/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	19792	20	19792	20	0.00
24/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	20303	21	20303	21	0.00
24/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	14759	15	14759	15	3,530.00
24/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	13564	14	13564	14	5,000.00
24/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	22544	23	22544	23	0.00
24/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	25417	26	25417	26	0.00
24/03/2020	R035 On 06-August-20			Bond Future	13.33	75.2858	13.3320	75.2858	410.00
24/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
24/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
24/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	0	0	0	0	500.00
24/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	3	0	3	0	0.00
24/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
24/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	20293	21	20293	21	0.00
24/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	29342	30	29342	30	0.00
24/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	20436	21	20436	21	0.00
24/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	16677	17	16677	17	500.00
24/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	27321	28	27321	28	0.00
24/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	20364	21	20364	21	0.00
24/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	22183	23	22183	23	0.00
24/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	26608	27	26608	27	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
24/03/2020	R035 On 05-November-20			Bond Future	13.57	71.9951	13.5743	71.9951	0.00
24/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	5	0	5	0	0.00
24/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	5	0	5	0	0.00
24/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	5	0	5	0	0.00
24/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	18660	19	18660	19	0.00
24/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	18592	19	18592	19	0.00
24/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	18525	19	18525	19	0.00
24/03/2020	R035 On 04-February-21			Bond Future	13.84	73.1747	13.8365	73.1747	0.00
24/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	14	0	14	0	0.00
24/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	12	0	12	0	0.00
24/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	12	0	12	0	0.00
24/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	11	0	11	0	0.00
24/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	113	0	113	0	0.00
24/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	21658	22	21658	22	0.00
24/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	21728	22	21728	22	0.00
24/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	21037	21	21037	21	650.00
24/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	14602	15	14602	15	650.00
24/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	21589	22	21589	22	0.00
24/03/2020	R186 On 07-May-20			Bond Future	11.28	100.8659	11.2820	100.8659	90,112.00
24/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	15844	15	15844	15	0.00
24/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	18435	18	18435	18	0.00
24/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	11293	11	11293	11	0.00
24/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	15735	15	15735	15	0.00
24/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	16772	16	16772	16	2,500.00
24/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	14710	14	14710	14	0.00
24/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	13538	13	13538	13	23,172.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	15789	15	15789	15	0.00
24/03/2020	R186 On 06-August-20			Bond Future	11.55	97.1799	11.5485	97.1799	2,180.00
24/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	15031	15	15031	15	0.00
24/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	15602	15	15602	15	0.00
24/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	14927	15	14927	15	0.00
24/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	14979	15	14979	15	0.00
24/03/2020	R186 On 05-November-20			Bond Future	11.83	98.7322	11.8251	98.7322	0.00
24/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	3,500.00
24/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	10	0	10	0	0.00
24/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	0	0	0	0	3,500.00
24/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	15843	16	15843	16	0.00
24/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	18386	18	18386	18	0.00
24/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	14303	14	14303	14	0.00
24/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	11359	11	11359	11	3,500.00
24/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	14352	14	14352	14	0.00
24/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	14253	14	14253	14	0.00
24/03/2020	R186 On 04-February-21			Bond Future	12.13	95.0527	12.1278	95.0527	0.00
24/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	17436	17	17436	17	0.00
24/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	17387	17	17387	17	0.00
24/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	17485	17	17485	17	0.00
24/03/2020	R197 On 07-May-20			Bond Future	297.32	299.2987	297.3182	299.2987	2,607.00
24/03/2020	R197 On 06-August-20			Bond Future	294.41	296.3683	294.4133	296.3683	0.00
24/03/2020	R197 On 05-November-20			Bond Future	299.24	301.1717	299.2381	301.1717	0.00
24/03/2020	R197 On 04-February-21			Bond Future	296.25	298.1859	296.2532	298.1859	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
24/03/2020	R202 On 07-May-20			Bond Future	179.88	186.3726	179.8842	186.3726	8,157.00
24/03/2020	R202 On 06-August-20			Bond Future	178.70	185.2605	178.7019	185.2605	0.00
24/03/2020	R202 On 05-November-20			Bond Future	181.63	188.2631	181.6304	188.2631	0.00
24/03/2020	R202 On 04-February-21			Bond Future	180.42	187.1473	180.4246	187.1473	0.00
24/03/2020	R208 On 07-May-20			Bond Future	4.64	102.3206	4.6449	102.3206	29,633.00
24/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	183	0	183	0	0.00
24/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	177	0	177	0	0.00
24/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	171	0	171	0	0.00
24/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	33	0	33	0	0.00
24/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	36	0	36	0	0.00
24/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	31	0	31	0	0.00
24/03/2020	R208 On 06-August-20			Bond Future	3.90	103.9552	3.9011	103.9552	0.00
24/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	1038	1	1038	1	0.00
24/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	1044	1	1044	1	0.00
24/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	1032	1	1032	1	0.00
24/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
24/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
24/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
24/03/2020	R208 On 05-November-20			Bond Future	2.17	102.2161	2.1703	102.2161	0.00
24/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	1019	1	1019	1	0.00
24/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	1015	1	1015	1	0.00
24/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	1011	1	1011	1	0.00
24/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
24/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
24/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
24/03/2020	R209 On 07-May-20			Bond Future	13.13	54.9408	13.1266	54.9408	72,345.00
24/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	19322	20	19322	20	0.00
24/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	19257	20	19257	20	0.00
24/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	19388	20	19388	20	0.00
24/03/2020	R209 On 06-August-20			Bond Future	13.34	55.8185	13.3447	55.8185	200.00
24/03/2020	R209 On 06-August-20	5.57	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
24/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	53266	54	53266	54	0.00
24/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	53375	54	53375	54	0.00
24/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	53158	53	53158	53	0.00
24/03/2020	R209 On 05-November-20			Bond Future	13.56	53.5624	13.5649	53.5624	0.00
24/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	2	0	2	0	0.00
24/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	3	0	3	0	0.00
24/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	2	0	2	0	0.00
24/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	17569	18	17569	18	0.00
24/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	17509	18	17509	18	0.00
24/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	17630	18	17630	18	0.00
24/03/2020	R209 On 04-February-21			Bond Future	13.80	54.4400	13.7962	54.4400	0.00
24/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	13	0	13	0	0.00
24/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	13	0	13	0	0.00
24/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	13	0	13	0	0.00
24/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	17916	18	17916	18	0.00
24/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	17856	18	17856	18	0.00
24/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	17797	18	17797	18	0.00
24/03/2020	R210 On 07-May-20			Bond Future	165.71	165.7174	165.7146	165.7174	1,935.00
24/03/2020	R210 On 06-August-20			Bond Future	168.44	168.4058	168.4353	168.4058	0.00
24/03/2020	R210 On 05-November-20			Bond Future	168.47	168.4136	168.4737	168.4136	0.00
24/03/2020	R210 On 04-February-21			Bond Future	171.29	171.2116	171.2917	171.2116	0.00
24/03/2020	R212 On 07-May-20			Bond Future	161.57	161.5851	161.5750	161.5851	6,719.00
24/03/2020	R212 On 06-August-20			Bond Future	161.93	161.9113	161.9326	161.9113	0.00
24/03/2020	R212 On 05-November-20			Bond Future	164.59	164.5355	164.5863	164.5355	0.00
24/03/2020	R212 On 04-February-21			Bond Future	165.01	164.9396	165.0097	164.9396	0.00
24/03/2020	R213 On 07-May-20			Bond Future	12.73	68.5168	12.7255	68.5168	16,774.00
24/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	19494	19	19494	19	0.00
24/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	19371	19	19371	19	0.00
24/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	19432	19	19432	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
24/03/2020	R213 On 06-August-20			Bond Future	12.96	69.6113	12.9624	69.6113	300.00
24/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	18523	18	18523	18	0.00
24/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	18464	18	18464	18	0.00
24/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	18583	18	18583	18	0.00
24/03/2020	R213 On 05-November-20			Bond Future	13.21	67.1792	13.2067	67.1792	0.00
24/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	17588	17	17588	17	0.00
24/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	17702	17	17702	17	0.00
24/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	17645	17	17645	17	0.00
24/03/2020	R213 On 04-February-21			Bond Future	13.47	68.2799	13.4718	68.2799	0.00
24/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	4	0	4	0	0.00
24/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	4	0	4	0	0.00
24/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	3	0	3	0	0.00
24/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	19700	19	19700	19	0.00
24/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	19758	20	19758	20	0.00
24/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	19643	19	19643	19	0.00
24/03/2020	R214 On 07-May-20			Bond Future	13.25	53.3994	13.2548	53.3994	21,601.00
24/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
24/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
24/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	17629	18	17629	18	0.00
24/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	18705	19	18705	19	0.00
24/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	21802	22	21802	22	0.00
24/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	12910	13	12910	13	1,250.00
24/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	18637	19	18637	19	0.00
24/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	18569	19	18569	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
24/03/2020	R214 On 06-August-20			Bond Future	13.47	54.2524	13.4693	54.2524	300.00
24/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	17971	18	17971	18	0.00
24/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	18102	19	18102	19	0.00
24/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	18036	18	18036	18	0.00
24/03/2020	R214 On 05-November-20			Bond Future	13.69	51.8281	13.6877	51.8281	0.00
24/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	4	0	4	0	0.00
24/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	4	0	4	0	0.00
24/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	4	0	4	0	0.00
24/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	17236	18	17236	18	0.00
24/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	17173	18	17173	18	0.00
24/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	17110	18	17110	18	0.00
24/03/2020	R214 On 04-February-21			Bond Future	13.92	52.6773	13.9228	52.6773	0.00
24/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	17	0	17	0	0.00
24/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	18	0	18	0	0.00
24/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	17	0	17	0	0.00
24/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	17653	18	17653	18	0.00
24/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	17591	18	17591	18	0.00
24/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	17715	18	17715	18	0.00
24/03/2020	R248 On 07-May-20			Bond Future	13.29	67.8652	13.2892	67.8652	102,275.00
24/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
24/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	23419	24	23419	24	0.00
24/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	19888	21	19888	21	300.00
24/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	23507	24	23507	24	0.00
24/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	24209	25	24209	25	0.00
24/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	15989	17	15989	17	300.00
24/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	23333	24	23333	24	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
24/03/2020	R248 On 06-August-20			Bond Future	13.51	68.9494	13.5136	68.9494	530.00
24/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	190	0	190	0	0.00
24/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	21	0	21	0	0.00
24/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	7	0	7	0	640.00
24/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
24/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	168	0	168	0	470.00
24/03/2020	R248 On 06-August-20	12.75	Call	Bond Future	1137	1	1137	1	814.00
24/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	1	0	1	0	640.00
24/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
24/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	17	0	17	0	470.00
24/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	0	0	0	0	0.00
24/03/2020	R248 On 06-August-20	12.25	Call	Bond Future	463	0	463	0	814.00
24/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	14217	15	14217	15	0.00
24/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	21076	22	21076	22	0.00
24/03/2020	R248 On 06-August-20	12.25	Put	Bond Future	7263	8	7263	8	0.00
24/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	20995	22	20995	22	0.00
24/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	9710	10	9710	10	0.00
24/03/2020	R248 On 06-August-20	12.75	Put	Bond Future	5097	6	5097	6	0.00
24/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	9419	10	9419	10	0.00
24/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	31762	32	31762	32	0.00
24/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	21157	22	21157	22	0.00
24/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	29336	30	29336	30	0.00
24/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	15997	17	15997	17	0.00
24/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	13871	15	13871	15	0.00
24/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	19794	20	19794	20	0.00
24/03/2020	R248 On 05-November-20			Bond Future	13.74	65.6207	13.7426	65.6207	0.00
24/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	1	0	1	0	0.00
24/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	23496	24	23496	24	0.00
24/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	23579	24	23579	24	0.00
24/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	23412	24	23412	24	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
24/03/2020	R248 On 04-February-21			Bond Future	13.99	66.6959	13.9903	66.6959	0.00
24/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	24	0	24	0	0.00
24/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	25	0	25	0	0.00
24/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	25	0	25	0	0.00
24/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	21054	22	21054	22	0.00
24/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	21207	22	21207	22	0.00
24/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	21130	22	21130	22	0.00