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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
30/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	2025 On 07-May-20			Bond Future	124.49	125.8810	124.4940	125.8810	2,087.00
30/03/2020	2025 On 06-August-20			Bond Future	125.03	126.4396	125.0294	126.4396	0.00
30/03/2020	2025 On 05-November-20			Bond Future	127.09	128.5190	127.0855	128.5190	0.00
30/03/2020	2025 On 04-February-21			Bond Future	127.68	129.1395	127.6820	129.1395	0.00
30/03/2020	2029 On 07-May-20			Bond Future	81.32	83.2566	81.3153	83.2566	2,571.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2020	2029 On 06-August-20			Bond Future	82.65	84.6222	82.6489	84.6222	0.00
30/03/2020	2029 On 05-November-20			Bond Future	82.87	84.8713	82.8653	84.8713	0.00
30/03/2020	2029 On 04-February-21			Bond Future	84.25	86.2906	84.2511	86.2906	0.00
30/03/2020	2030 On 07-May-20			Bond Future	11.71	81.0010	11.7050	81.0010	104,646.00
30/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
30/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
30/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	16091	16	16091	16	0.00
30/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	15408	15	15408	15	5,820.00
30/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	16153	16	16153	16	0.00
30/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	15718	16	15718	16	5,820.00
30/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	18241	18	18241	18	0.00
30/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	13640	14	13640	14	0.00
30/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	16028	16	16028	16	0.00
30/03/2020	2030 On 06-August-20			Bond Future	11.92	78.3013	11.9240	78.3013	325.00
30/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	11	0	11	0	800.00
30/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	20	0	20	0	0.00
30/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	18	0	18	0	450.00
30/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	3	0	3	0	800.00
30/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	503	1	503	1	470.00
30/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	149	0	149	0	470.00
30/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	43	0	43	0	0.00
30/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	21	0	21	0	0.00
30/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	26	0	26	0	323.00
30/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	4	0	4	0	323.00
30/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	20	0	20	0	0.00
30/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	544	1	544	1	0.00
30/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	164	0	164	0	0.00
30/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	90	0	90	0	450.00
30/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	13193	13	13193	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
30/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	14996	15	14996	15	0.00
30/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	10005	10	10005	10	0.00
30/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	15055	15	15055	15	0.00
30/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	6371	6	6371	6	0.00
30/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	14466	15	14466	15	0.00
30/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	18714	19	18714	19	0.00
30/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	9744	10	9744	10	0.00
30/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	11346	11	11346	11	0.00
30/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	16494	17	16494	17	0.00
30/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	19597	20	19597	20	0.00
30/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	15114	15	15114	15	0.00
30/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	6592	7	6592	7	0.00
30/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	15352	15	15352	15	0.00
30/03/2020	2030 On 05-November-20			Bond Future	12.14	79.5711	12.1352	79.5711	0.00
30/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	183	0	183	0	0.00
30/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	52	0	52	0	3,000.00
30/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	20	0	20	0	1,000.00
30/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	73	0	73	0	1,000.00
30/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	42	0	42	0	3,000.00
30/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	128	0	128	0	0.00
30/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	53	0	53	0	14,160.00
30/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	100	0	100	0	3,000.00
30/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	590	1	590	1	0.00
30/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	264	0	264	0	0.00
30/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	20	0	20	0	14,160.00
30/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	28	0	28	0	15,947.00
30/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	71	0	71	0	15,947.00
30/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	521	1	521	1	0.00
30/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	132	0	132	0	0.00
30/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	348	0	348	0	0.00
30/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	12	0	12	0	3,000.00
30/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	130	0	130	0	0.00
30/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	14319	14	14319	14	0.00
30/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	18070	18	18070	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
30/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	15159	15	15159	15	0.00
30/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	11750	12	11750	12	14,160.00
30/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	20326	20	20326	20	0.00
30/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	9246	9	9246	9	15,947.00
30/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	14208	14	14208	14	0.00
30/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	16303	16	16303	16	0.00
30/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	17297	17	17297	17	0.00
30/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	8787	9	8787	9	3,000.00
30/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	19279	19	19279	19	0.00
30/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	10738	11	10738	11	1,000.00
30/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	14264	14	14264	14	0.00
30/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	21960	22	21960	22	0.00
30/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	16245	16	16245	16	0.00
30/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	20450	20	20450	20	0.00
30/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	13065	13	13065	13	3,000.00
30/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	17356	17	17356	17	0.00
30/03/2020	2030 On 04-February-21			Bond Future	12.37	76.8771	12.3658	76.8771	0.00
30/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	42	0	42	0	1,000.00
30/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	140	0	140	0	0.00
30/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	131	0	131	0	1,000.00
30/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	41	0	41	0	800.00
30/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	138	0	138	0	0.00
30/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	90	0	90	0	800.00
30/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	509	1	509	1	0.00
30/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	136	0	136	0	0.00
30/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	16646	17	16646	17	0.00
30/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	21080	21	21080	21	0.00
30/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	16423	16	16423	16	0.00
30/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	11051	11	11051	11	1,800.00
30/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	18121	18	18121	18	0.00
30/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	16478	17	16478	17	0.00
30/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	16367	16	16367	16	0.00
30/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	21019	21	21019	21	0.00
30/03/2020	2032 On 07-May-20			Bond Future	12.12	76.8618	12.1213	76.8618	81,653.00

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30/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
30/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
30/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
30/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
30/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
30/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
30/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	17412	17	17412	17	0.00
30/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	17344	17	17344	17	0.00
30/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	19912	20	19912	20	0.00
30/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	17276	17	17276	17	0.00
30/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	15001	15	15001	15	3,000.00
30/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	16599	17	16599	17	0.00
30/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	15265	15	15265	15	0.00
30/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	18651	19	18651	19	0.00
30/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	17481	17	17481	17	0.00
30/03/2020	2032 On 06-August-20			Bond Future	12.33	78.1035	12.3334	78.1035	300.00
30/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	52	0	52	0	0.00
30/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	17	0	17	0	0.00
30/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	2	0	2	0	800.00
30/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	11	0	11	0	800.00
30/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	17	0	17	0	0.00
30/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	17	0	17	0	0.00
30/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	16412	16	16412	16	0.00
30/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	16542	17	16542	17	0.00
30/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	21005	21	21005	21	0.00
30/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	17595	18	17595	18	0.00
30/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	16477	16	16477	16	0.00
30/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	13623	14	13623	14	800.00
30/03/2020	2032 On 05-November-20			Bond Future	12.55	75.2144	12.5471	75.2144	0.00
30/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	127	0	127	0	0.00
30/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	793	1	793	1	0.00

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30/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	713	1	713	1	0.00
30/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	40	0	40	0	3,000.00
30/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	99	0	99	0	3,000.00
30/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	74	0	74	0	1,000.00
30/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	129	0	129	0	0.00
30/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	29	0	29	0	1,000.00
30/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	125	0	125	0	0.00
30/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	15630	16	15630	16	0.00
30/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	19710	20	19710	20	0.00
30/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	20849	21	20849	21	0.00
30/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	8415	8	8415	8	1,000.00
30/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	17564	18	17564	18	0.00
30/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	15508	16	15508	16	0.00
30/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	16493	17	16493	17	0.00
30/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	15569	16	15569	16	0.00
30/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	8839	9	8839	9	3,000.00
30/03/2020	2032 On 04-February-21			Bond Future	12.77	76.4550	12.7743	76.4550	0.00
30/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	45	0	45	0	800.00
30/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	158	0	158	0	0.00
30/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	99	0	99	0	800.00
30/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	162	0	162	0	0.00
30/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	696	1	696	1	0.00
30/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	160	0	160	0	0.00
30/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	17426	17	17426	17	0.00
30/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	19482	19	19482	19	0.00
30/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	17365	17	17365	17	0.00
30/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	10793	11	10793	11	800.00
30/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	17487	18	17487	18	0.00
30/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	22766	23	22766	23	0.00
30/03/2020	2033 On 07-May-20			Bond Future	80.30	78.8462	80.3005	78.8462	7,142.00
30/03/2020	2033 On 06-August-20			Bond Future	81.62	80.1396	81.6175	80.1396	0.00
30/03/2020	2033 On 05-November-20			Bond Future	81.74	80.2373	81.7393	80.2373	0.00
30/03/2020	2033 On 04-February-21			Bond Future	83.11	81.5791	83.1064	81.5791	0.00
30/03/2020	2037 On 07-May-20			Bond Future	12.46	74.9358	12.4647	74.9358	84,820.00

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30/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
30/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
30/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	18457	18	18457	18	0.00
30/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	15536	15	15536	15	0.00
30/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	18610	18	18610	18	0.00
30/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	17770	18	17770	18	0.00
30/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	18533	18	18533	18	0.00
30/03/2020	2037 On 06-August-20			Bond Future	12.67	71.8876	12.6713	71.8876	300.00
30/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	14	0	14	0	0.00
30/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	15	0	15	0	0.00
30/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	14	0	14	0	0.00
30/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	17616	17	17616	17	0.00
30/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	17542	17	17542	17	0.00
30/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	17469	17	17469	17	0.00
30/03/2020	2037 On 05-November-20			Bond Future	12.87	73.0535	12.8682	73.0535	0.00
30/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	121	0	121	0	0.00
30/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	116	0	116	0	0.00
30/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	118	0	118	0	0.00
30/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	16444	16	16444	16	0.00
30/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	16307	16	16307	16	0.00
30/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	16375	16	16375	16	0.00
30/03/2020	2037 On 04-February-21			Bond Future	13.08	70.0016	13.0810	70.0016	0.00
30/03/2020	2037 On 04-February-21	11.97	Call	Bond Future	1613	2	1613	2	300.00
30/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	96	0	96	0	72.00
30/03/2020	2037 On 04-February-21	13.73	Call	Bond Future	5569	6	5569	6	0.00
30/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	270	0	270	0	0.00
30/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	242	0	242	0	0.00
30/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	509	1	509	1	0.00
30/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	1516	2	1516	2	0.00
30/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	245	0	245	0	0.00
30/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	321	0	321	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
30/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	249	0	249	0	0.00
30/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	16750	17	16750	17	0.00
30/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	7847	8	7847	8	240.00
30/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	15518	15	15518	15	0.00
30/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	16883	17	16883	17	0.00
30/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	13250	13	13250	13	72.00
30/03/2020	2037 On 04-February-21	13.73	Put	Bond Future	2436	2	2436	2	300.00
30/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	16356	16	16356	16	72.00
30/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	16816	17	16816	17	0.00
30/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	21219	21	21219	21	0.00
30/03/2020	2037 On 04-February-21	11.97	Put	Bond Future	7544	7	7544	7	0.00
30/03/2020	2038 On 07-May-20			Bond Future	86.35	81.9670	86.3511	81.9670	11,856.00
30/03/2020	2038 On 06-August-20			Bond Future	86.07	81.6169	86.0726	81.6169	0.00
30/03/2020	2038 On 05-November-20			Bond Future	87.49	82.9594	87.4882	82.9594	0.00
30/03/2020	2038 On 04-February-21			Bond Future	87.23	82.6268	87.2314	82.6268	0.00
30/03/2020	2040 On 07-May-20			Bond Future	12.49	77.4001	12.4879	77.4001	65,728.00
30/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2040 On 07-May-20	12.70	Call	Bond Future	2007	2	2007	2	325.00
30/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
30/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
30/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2040 On 07-May-20	12.20	Call	Bond Future	668	1	668	1	325.00
30/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	8	0	8	0	450.00
30/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
30/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	191	0	191	0	450.00
30/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
30/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	15652	15	15652	15	0.00
30/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	19025	19	19025	19	0.00
30/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	4305	4	4305	4	0.00
30/03/2020	2040 On 07-May-20	12.20	Put	Bond Future	2346	2	2346	2	0.00
30/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	8708	8	8708	8	0.00
30/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	18041	18	18041	18	0.00
30/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	18860	19	18860	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
30/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	20957	21	20957	21	0.00
30/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	16834	17	16834	17	0.00
30/03/2020	2040 On 07-May-20	12.70	Put	Bond Future	811	1	811	1	0.00
30/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	18942	19	18942	19	0.00
30/03/2020	2040 On 06-August-20			Bond Future	12.69	74.1411	12.6902	74.1411	600.00
30/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	14	0	14	0	0.00
30/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	127	0	127	0	0.00
30/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	14	0	14	0	0.00
30/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	15	0	15	0	0.00
30/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	304	0	304	0	0.00
30/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	16	0	16	0	800.00
30/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	110	0	110	0	0.00
30/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	3	0	3	0	800.00
30/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	17390	17	17390	17	0.00
30/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	12095	12	12095	12	800.00
30/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	21443	21	21443	21	0.00
30/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	17703	17	17703	17	0.00
30/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	11686	11	11686	11	12,538.00
30/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	17782	18	17782	18	0.00
30/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	9042	9	9042	9	517.00
30/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	17625	17	17625	17	0.00
30/03/2020	2040 On 05-November-20			Bond Future	12.88	75.3436	12.8829	75.3436	0.00
30/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	35	0	35	0	2,000.00
30/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	63	0	63	0	2,000.00
30/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	20	0	20	0	2,000.00
30/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	114	0	114	0	0.00
30/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	100	0	100	0	2,000.00
30/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	995	1	995	1	0.00
30/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	116	0	116	0	0.00
30/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	773	1	773	1	0.00
30/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	119	0	119	0	0.00
30/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	8977	9	8977	9	2,000.00
30/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	16662	16	16662	16	0.00
30/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	16589	16	16589	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
30/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	19008	19	19008	19	0.00
30/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	23056	23	23056	23	0.00
30/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	7921	8	7921	8	2,000.00
30/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	16736	16	16736	16	0.00
30/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	17255	17	17255	17	0.00
30/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	21154	21	21154	21	0.00
30/03/2020	2040 On 04-February-21			Bond Future	13.09	72.0790	13.0909	72.0790	0.00
30/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	1299	1	1299	1	0.00
30/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	162	0	162	0	800.00
30/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	268	0	268	0	0.00
30/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	61	0	61	0	500.00
30/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	71	0	71	0	800.00
30/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	272	0	272	0	0.00
30/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	1095	1	1095	1	0.00
30/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	209	0	209	0	500.00
30/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	264	0	264	0	0.00
30/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	17202	17	17202	17	0.00
30/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	9944	10	9944	10	500.00
30/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	18354	18	18354	18	0.00
30/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	24221	24	24221	24	0.00
30/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	23559	23	23559	23	0.00
30/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	19617	19	19617	19	0.00
30/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	17060	17	17060	17	0.00
30/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	17131	17	17131	17	0.00
30/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	9071	9	9071	9	800.00
30/03/2020	2044 On 07-May-20			Bond Future	12.50	74.4719	12.4954	74.4719	82,892.00
30/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	1	0	1	0	0.00
30/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
30/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
30/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
30/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
30/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00

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30/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	7	0	7	0	0.00
30/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
30/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	5	0	5	0	0.00
30/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
30/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	8825	8	8825	8	100.00
30/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	9310	9	9310	9	556.00
30/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	23427	23	23427	23	0.00
30/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	17765	17	17765	17	0.00
30/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	18683	18	18683	18	0.00
30/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	17188	17	17188	17	0.00
30/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	18768	18	18768	18	0.00
30/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	21712	21	21712	21	0.00
30/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	17270	17	17270	17	0.00
30/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	10801	10	10801	10	129.00
30/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	22790	22	22790	22	0.00
30/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	18599	18	18599	18	0.00
30/03/2020	2044 On 06-August-20			Bond Future	12.69	71.2909	12.6918	71.2909	3,339.00
30/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	8	0	8	0	0.00
30/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	1	0	1	0	602.00
30/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	12	0	12	0	602.00
30/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
30/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	4	0	4	0	140.00
30/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	9	0	9	0	0.00
30/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	219	0	219	0	0.00
30/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	155	0	155	0	0.00
30/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	9	0	9	0	0.00
30/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	19174	19	19174	19	0.00
30/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	11181	11	11181	11	140.00
30/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	26810	26	26810	26	0.00
30/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	20943	21	20943	21	0.00
30/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	19091	19	19091	19	0.00
30/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	10124	10	10124	10	602.00
30/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	18271	18	18271	18	0.00
30/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	19257	19	19257	19	0.00

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30/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	23576	23	23576	23	0.00
30/03/2020	2044 On 05-November-20			Bond Future	12.88	72.4472	12.8787	72.4472	0.00
30/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	33	0	33	0	1,815.00
30/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	57	0	57	0	0.00
30/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	669	1	669	1	0.00
30/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	124	0	124	0	0.00
30/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	716	1	716	1	0.00
30/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	58	0	58	0	568.00
30/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	128	0	128	0	0.00
30/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	423	0	423	0	0.00
30/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	12	0	12	0	568.00
30/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	68	0	68	0	525.00
30/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	13	0	13	0	525.00
30/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	498	1	498	1	0.00
30/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	4	0	4	0	1,815.00
30/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	65	0	65	0	1,815.00
30/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	126	0	126	0	0.00
30/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	16449	16	16449	16	0.00
30/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	18998	19	18998	19	0.00
30/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	24755	24	24755	24	0.00
30/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	16374	16	16374	16	0.00
30/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	18839	19	18839	19	0.00
30/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	10864	11	10864	11	1,815.00
30/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	9338	9	9338	9	1,815.00
30/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	29133	29	29133	29	0.00
30/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	25205	25	25205	25	0.00
30/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	19479	19	19479	19	0.00
30/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	21455	21	21455	21	0.00
30/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	11547	11	11547	11	525.00
30/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	16524	16	16524	16	0.00
30/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	9622	9	9622	9	568.00
30/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	19398	19	19398	19	0.00
30/03/2020	2044 On 04-February-21			Bond Future	13.08	69.2601	13.0803	69.2601	0.00
30/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	235	0	235	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
30/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	242	0	242	0	0.00
30/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	145	0	145	0	0.00
30/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	464	1	464	1	0.00
30/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	215	0	215	0	0.00
30/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	76	0	76	0	405.00
30/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	239	0	239	0	0.00
30/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	18047	18	18047	18	405.00
30/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	23040	23	23040	23	0.00
30/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	14194	14	14194	14	405.00
30/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	17530	17	17530	17	0.00
30/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	17603	17	17603	17	0.00
30/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	19956	20	19956	20	0.00
30/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	17456	17	17456	17	0.00
30/03/2020	2046 On 07-May-20			Bond Future	73.85	72.8600	73.8468	72.8600	15,286.00
30/03/2020	2046 On 06-August-20			Bond Future	75.06	74.0553	75.0579	74.0553	0.00
30/03/2020	2046 On 05-November-20			Bond Future	74.50	73.4776	74.4967	73.4776	0.00
30/03/2020	2046 On 04-February-21			Bond Future	75.74	74.7065	75.7426	74.7065	0.00
30/03/2020	2050 On 07-May-20			Bond Future	72.67	72.6606	72.6671	72.6606	15,560.00
30/03/2020	2050 On 06-August-20			Bond Future	71.98	71.9730	71.9793	71.9730	0.00
30/03/2020	2050 On 05-November-20			Bond Future	73.16	73.1568	73.1631	73.1568	0.00
30/03/2020	2050 On 04-February-21			Bond Future	72.47	72.4602	72.4666	72.4602	0.00
30/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	AL37 On 07-May-20			Index Future	629.43	629.1340	629.4250	629.1340	0.00
30/03/2020	AL37 On 06-August-20			Index Future	639.48	639.1890	639.4770	639.1890	0.00
30/03/2020	AL37 On 05-November-20			Index Future	649.95	649.6610	649.9510	649.6610	0.00
30/03/2020	AL37 On 04-February-21			Index Future	660.67	660.3760	660.6710	660.3760	0.00
30/03/2020	AL7T On 07-May-20			Index Future	681.74	681.2340	681.7440	681.2340	0.00
30/03/2020	AL7T On 06-August-20			Index Future	692.63	692.1210	692.6320	692.1210	0.00
30/03/2020	AL7T On 05-November-20			Index Future	703.98	703.4600	703.9770	703.4600	0.00
30/03/2020	AL7T On 04-February-21			Index Future	715.59	715.0630	715.5880	715.0630	0.00
30/03/2020	ALBI On 07-May-20			Index Future	616.67	617.6230	616.6740	617.6230	208.00
30/03/2020	ALBI On 06-August-20			Index Future	626.52	627.4950	626.5230	627.4950	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
30/03/2020	ALBI On 05-November-20			Index Future	636.79	637.7750	636.7850	637.7750	0.00
30/03/2020	ALBI On 04-February-21			Index Future	647.29	648.2940	647.2880	648.2940	0.00
30/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2020	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
30/03/2020	ES33 On 07-May-20			Bond Future	13.44	64.8832	13.4379	64.8832	350.00
30/03/2020	ES33 On 06-August-20			Bond Future	13.69	65.9314	13.6907	65.9314	0.00
30/03/2020	ES33 On 05-November-20			Bond Future	13.95	63.2128	13.9476	63.2128	0.00
30/03/2020	ES33 On 04-February-21			Bond Future	14.22	64.2554	14.2249	64.2554	0.00
30/03/2020	ES42 On 07-May-20			Bond Future	13.63	65.1186	13.6275	65.1186	4,919.00
30/03/2020	ES42 On 06-August-20			Bond Future	13.87	66.1710	13.8704	66.1710	0.00
30/03/2020	ES42 On 05-November-20			Bond Future	14.12	62.9816	14.1196	62.9816	0.00
30/03/2020	ES42 On 04-February-21			Bond Future	14.38	64.0205	14.3793	64.0205	0.00
30/03/2020	GOVI On 07-May-20			GOVI	609.17	610.0120	609.1710	610.0120	1,180.00
30/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	1108190	110	1108190	110	0.00
30/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	1108290	110	1108290	110	0.00
30/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	1108090	110	1108090	110	0.00
30/03/2020	GOVI On 06-August-20			GOVI	618.90	619.7610	618.9010	619.7610	1.00
30/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	1092290	108	1092290	108	0.00
30/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	1092190	108	1092190	108	0.00
30/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	1092390	108	1092390	108	0.00
30/03/2020	GOVI On 05-November-20			GOVI	629.04	629.9140	629.0380	629.9140	0.00
30/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	1088120	108	1088120	108	0.00
30/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	1087920	108	1087920	108	0.00
30/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	1088020	108	1088020	108	0.00
30/03/2020	GOVI On 04-February-21			GOVI	639.41	640.3040	639.4130	640.3040	0.00
30/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
30/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	1115270	111	1115270	111	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
30/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	1115370	111	1115370	111	0.00
30/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	1115470	111	1115470	111	0.00
30/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/03/2020	IGOV On 07-May-20			Index Future	216.95	217.1050	216.9540	217.1050	983.00
30/03/2020	IGOV On 06-August-20			Index Future	220.47	220.6290	220.4730	220.6290	0.00
30/03/2020	IGOV On 05-November-20			Index Future	224.14	224.2960	224.1360	224.2960	0.00
30/03/2020	IGOV On 04-February-21			Index Future	227.89	228.0470	227.8850	228.0470	0.00
30/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
30/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
30/03/2020	IS05 On 17-December-20			Interest Rate Swap	94.54	94.5500	94.5400	94.5500	0.00
30/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.12	93.1300	93.1200	93.1300	0.00
30/03/2020	IS05 On 15-June-21			Interest Rate Swap	91.72	91.7400	91.7200	91.7400	0.00
30/03/2020	IS05 On 21-September-21			Interest Rate Swap	91.14	91.1700	91.1400	91.1700	0.00
30/03/2020	IS05 On 21-December-21			Interest Rate Swap	92.90	92.9400	92.9000	92.9400	51.00
30/03/2020	IS05 On 15-March-22			Interest Rate Swap	92.85	92.9000	92.8500	92.9000	0.00
30/03/2020	IS05 On 21-June-22			Interest Rate Swap	93.49	93.5600	93.4900	93.5600	0.00
30/03/2020	IS05 On 20-September-22			Interest Rate Swap	97.10	97.2100	97.1000	97.2100	0.00
30/03/2020	IS05 On 20-December-22			Interest Rate Swap	98.10	98.2300	98.1000	98.2300	0.00
30/03/2020	IS05 On 22-March-23			Interest Rate Swap	91.16	91.3200	91.1600	91.3200	0.00
30/03/2020	IS05 On 20-June-23			Interest Rate Swap	97.24	97.4100	97.2400	97.4100	0.00
30/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
30/03/2020	IS10 On 17-December-25			Interest Rate Swap	92.13	92.4100	92.1300	92.4100	0.00
30/03/2020	IS10 On 16-March-26			Interest Rate Swap	89.47	89.7500	89.4700	89.7500	0.00
30/03/2020	IS10 On 15-June-26			Interest Rate Swap	88.63	88.9400	88.6300	88.9400	0.00
30/03/2020	IS10 On 21-September-26			Interest Rate Swap	91.24	91.5900	91.2400	91.5900	0.00
30/03/2020	IS10 On 21-December-26			Interest Rate Swap	95.68	96.0700	95.6800	96.0700	0.00
30/03/2020	IS10 On 15-March-27			Interest Rate Swap	94.83	95.2500	94.8300	95.2500	0.00
30/03/2020	IS10 On 21-June-27			Interest Rate Swap	97.31	97.7400	97.3100	97.7400	0.00
30/03/2020	IS10 On 20-September-27			Interest Rate Swap	103.33	103.7500	103.3300	103.7500	0.00
30/03/2020	IS10 On 20-December-27			Interest Rate Swap	104.15	104.5500	104.1500	104.5500	0.00
30/03/2020	IS10 On 22-March-28			Interest Rate Swap	97.96	98.3800	97.9600	98.3800	0.00
30/03/2020	IS10 On 20-June-28			Interest Rate Swap	105.72	106.1400	105.7200	106.1400	0.00
30/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
30/03/2020	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
30/03/2020	R023 On 07-May-20			Bond Future	7.31	103.0017	7.3071	103.0017	59,868.00
30/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	139	0	139	0	0.00
30/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	136	0	136	0	0.00
30/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	143	0	143	0	0.00
30/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	1190	1	1190	1	0.00
30/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	1168	1	1168	1	0.00
30/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	1146	1	1146	1	0.00
30/03/2020	R023 On 06-August-20			Bond Future	7.39	104.6657	7.3898	104.6657	0.00
30/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	691	1	691	1	0.00
30/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	711	1	711	1	0.00
30/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	701	1	701	1	0.00
30/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	964	1	964	1	0.00
30/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	977	1	977	1	0.00
30/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	990	1	990	1	0.00
30/03/2020	R023 On 05-November-20			Bond Future	7.48	102.4383	7.4820	102.4383	0.00
30/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	1022	1	1022	1	0.00
30/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	1010	1	1010	1	0.00
30/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	1033	1	1033	1	0.00
30/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	1077	1	1077	1	0.00
30/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	1067	1	1067	1	0.00
30/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	1058	1	1058	1	0.00
30/03/2020	R023 On 04-February-21			Bond Future	7.60	104.1280	7.5986	104.1280	0.00
30/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	311	0	311	0	0.00
30/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	319	0	319	0	0.00
30/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	315	0	315	0	0.00
30/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	2727	2	2727	2	0.00
30/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	2742	2	2742	2	0.00
30/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	2711	2	2711	2	0.00
30/03/2020	R035 On 07-May-20			Bond Future	12.36	78.4365	12.3581	78.4365	132,531.00
30/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
30/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
30/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
30/03/2020	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
30/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	1	0	1	0	0.00
30/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	3	0	3	0	0.00
30/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
30/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
30/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
30/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	20972	21	20972	21	0.00
30/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	18576	18	18576	18	0.00
30/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	18122	18	18122	18	0.00
30/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	16632	17	16632	17	0.00
30/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	18728	19	18728	19	0.00
30/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	15900	16	15900	16	0.00
30/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	16412	16	16412	16	0.00
30/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	9674	10	9674	10	5,000.00
30/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	10868	11	10868	11	3,530.00
30/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	18652	19	18652	19	0.00
30/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	21525	21	21525	21	0.00
30/03/2020	R035 On 06-August-20			Bond Future	12.56	79.7036	12.5624	79.7036	410.00
30/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	1	0	1	0	500.00
30/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	24,761.00
30/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	17	0	17	0	0.00
30/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	8	0	8	0	500.00
30/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	71	0	71	0	0.00
30/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	18	0	18	0	0.00
30/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
30/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	17	0	17	0	0.00
30/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	16357	16	16357	16	0.00
30/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	25389	25	25389	25	0.00
30/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	16499	16	16499	16	0.00
30/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	12792	13	12792	13	500.00
30/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	23369	23	23369	23	0.00
30/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	16428	16	16428	16	0.00
30/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	18238	18	18238	18	0.00
30/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	22655	23	22655	23	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
30/03/2020	R035 On 05-November-20			Bond Future	12.77	76.5020	12.7701	76.5020	0.00
30/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	166	0	166	0	0.00
30/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	168	0	168	0	0.00
30/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	163	0	163	0	0.00
30/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	14796	15	14796	15	0.00
30/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	14731	15	14731	15	0.00
30/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	14666	15	14666	15	0.00
30/03/2020	R035 On 04-February-21			Bond Future	12.99	77.7638	12.9949	77.7638	0.00
30/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	215	0	215	0	0.00
30/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	192	0	192	0	0.00
30/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	189	0	189	0	0.00
30/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	186	0	186	0	0.00
30/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	754	1	754	1	0.00
30/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	17748	18	17748	18	0.00
30/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	17815	18	17815	18	0.00
30/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	17150	17	17150	17	650.00
30/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	11155	11	11155	11	650.00
30/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	17681	18	17681	18	0.00
30/03/2020	R186 On 07-May-20			Bond Future	10.56	103.7676	10.5591	103.7676	88,471.00
30/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	2	0	2	0	0.00
30/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	12543	13	12543	13	0.00
30/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	15134	15	15134	15	0.00
30/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	7994	8	7994	8	0.00
30/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	12434	12	12434	12	0.00
30/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	13471	14	13471	14	2,500.00
30/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	11409	11	11409	11	0.00
30/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	10237	10	10237	10	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
30/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	12489	13	12489	13	0.00
30/03/2020	R186 On 06-August-20			Bond Future	10.78	100.1464	10.7837	100.1464	2,180.00
30/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	35	0	35	0	0.00
30/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	26	0	26	0	0.00
30/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	35	0	35	0	0.00
30/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	34	0	34	0	0.00
30/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	11712	12	11712	12	0.00
30/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	12275	12	12275	12	0.00
30/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	11610	12	11610	12	0.00
30/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	11661	12	11661	12	0.00
30/03/2020	R186 On 05-November-20			Bond Future	11.01	101.7703	11.0138	101.7703	0.00
30/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	178	0	178	0	0.00
30/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	175	0	175	0	0.00
30/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	172	0	172	0	0.00
30/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	106	0	106	0	3,500.00
30/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	420	0	420	0	0.00
30/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	44	0	44	0	3,500.00
30/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	12536	13	12536	13	0.00
30/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	8357	8	8357	8	3,500.00
30/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	15017	15	15017	15	0.00
30/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	11064	11	11064	11	0.00
30/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	11111	11	11111	11	0.00
30/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	11018	11	11018	11	0.00
30/03/2020	R186 On 04-February-21			Bond Future	11.27	98.1514	11.2666	98.1514	0.00
30/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	106	0	106	0	0.00
30/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	108	0	108	0	0.00
30/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	110	0	110	0	0.00
30/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	14075	14	14075	14	0.00
30/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	14028	14	14028	14	0.00
30/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	14122	14	14122	14	0.00
30/03/2020	R197 On 07-May-20			Bond Future	298.80	298.7942	298.8011	298.7942	2,507.00
30/03/2020	R197 On 06-August-20			Bond Future	295.92	295.9094	295.9152	295.9094	0.00
30/03/2020	R197 On 05-November-20			Bond Future	300.78	300.7762	300.7819	300.7762	0.00
30/03/2020	R197 On 04-February-21			Bond Future	297.82	297.8162	297.8219	297.8162	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
30/03/2020	R202 On 07-May-20			Bond Future	175.50	180.4872	175.5012	180.4872	8,070.00
30/03/2020	R202 On 06-August-20			Bond Future	174.24	179.3122	174.2438	179.3122	0.00
30/03/2020	R202 On 05-November-20			Bond Future	177.11	182.2613	177.1093	182.2613	0.00
30/03/2020	R202 On 04-February-21			Bond Future	175.83	181.0654	175.8273	181.0654	0.00
30/03/2020	R208 On 07-May-20			Bond Future	4.75	102.4483	4.7471	102.4483	29,633.00
30/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	122	0	122	0	0.00
30/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	116	0	116	0	0.00
30/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	110	0	110	0	0.00
30/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	61	0	61	0	0.00
30/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	64	0	64	0	0.00
30/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	58	0	58	0	0.00
30/03/2020	R208 On 06-August-20			Bond Future	4.05	104.1034	4.0474	104.1034	0.00
30/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	946	1	946	1	0.00
30/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	952	1	952	1	0.00
30/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	940	1	940	1	0.00
30/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
30/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
30/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
30/03/2020	R208 On 05-November-20			Bond Future	2.39	102.3912	2.3943	102.3912	0.00
30/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	931	1	931	1	0.00
30/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	927	1	927	1	0.00
30/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	923	1	923	1	0.00
30/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
30/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
30/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
30/03/2020	R209 On 07-May-20			Bond Future	12.34	58.8430	12.3406	58.8430	72,006.00
30/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	15876	16	15876	16	0.00
30/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	15810	16	15810	16	0.00
30/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	15941	16	15941	16	0.00
30/03/2020	R209 On 06-August-20			Bond Future	12.53	59.7936	12.5269	59.7936	200.00
30/03/2020	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
30/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	49765	50	49765	50	0.00
30/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	49873	50	49873	50	0.00
30/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	49656	50	49656	50	0.00
30/03/2020	R209 On 05-November-20			Bond Future	12.71	57.6150	12.7131	57.6150	0.00
30/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	188	0	188	0	0.00
30/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	194	0	194	0	0.00
30/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	191	0	191	0	0.00
30/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	14197	14	14197	14	0.00
30/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	14139	14	14139	14	0.00
30/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	14255	14	14255	14	0.00
30/03/2020	R209 On 04-February-21			Bond Future	12.91	58.5653	12.9090	58.5653	0.00
30/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	262	0	262	0	0.00
30/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	265	0	265	0	0.00
30/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	259	0	259	0	0.00
30/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	14541	14	14541	14	0.00
30/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	14485	14	14485	14	0.00
30/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	14428	14	14428	14	0.00
30/03/2020	R210 On 07-May-20			Bond Future	158.43	158.4206	158.4337	158.4206	1,419.00
30/03/2020	R210 On 06-August-20			Bond Future	161.03	161.0193	161.0321	161.0193	0.00
30/03/2020	R210 On 05-November-20			Bond Future	160.96	160.9455	160.9583	160.9455	0.00
30/03/2020	R210 On 04-February-21			Bond Future	163.65	163.6371	163.6501	163.6371	0.00
30/03/2020	R212 On 07-May-20			Bond Future	161.61	162.4597	161.6070	162.4597	6,719.00
30/03/2020	R212 On 06-August-20			Bond Future	161.96	162.8294	161.9622	162.8294	0.00
30/03/2020	R212 On 05-November-20			Bond Future	164.63	165.5074	164.6258	165.5074	0.00
30/03/2020	R212 On 04-February-21			Bond Future	165.05	165.9458	165.0494	165.9458	0.00
30/03/2020	R213 On 07-May-20			Bond Future	11.94	71.8029	11.9377	71.8029	16,774.00
30/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	15910	16	15910	16	0.00
30/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	15786	16	15786	16	0.00
30/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	15848	16	15848	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
30/03/2020	R213 On 06-August-20			Bond Future	12.14	72.9628	12.1406	72.9628	300.00
30/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	25	0	25	0	0.00
30/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	26	0	26	0	0.00
30/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	26	0	26	0	0.00
30/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	14908	15	14908	15	0.00
30/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	14849	15	14849	15	0.00
30/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	14966	15	14966	15	0.00
30/03/2020	R213 On 05-November-20			Bond Future	12.35	70.6013	12.3485	70.6013	0.00
30/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	154	0	154	0	0.00
30/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	157	0	157	0	0.00
30/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	159	0	159	0	0.00
30/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	14042	14	14042	14	0.00
30/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	14151	14	14151	14	0.00
30/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	14097	14	14097	14	0.00
30/03/2020	R213 On 04-February-21			Bond Future	12.57	71.7658	12.5745	71.7658	0.00
30/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	158	0	158	0	0.00
30/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	155	0	155	0	0.00
30/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	153	0	153	0	0.00
30/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	16087	16	16087	16	0.00
30/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	16143	16	16143	16	0.00
30/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	16032	16	16032	16	0.00
30/03/2020	R214 On 07-May-20			Bond Future	12.40	57.8812	12.3972	57.8812	21,477.00
30/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
30/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
30/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	5	0	5	0	0.00
30/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	13868	14	13868	14	0.00
30/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	14945	15	14945	15	0.00
30/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	18041	18	18041	18	0.00
30/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	9155	9	9155	9	1,250.00
30/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	14877	15	14877	15	0.00
30/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	14809	15	14809	15	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
30/03/2020	R214 On 06-August-20			Bond Future	12.58	58.8163	12.5754	58.8163	300.00
30/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	48	0	48	0	0.00
30/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	49	0	49	0	0.00
30/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	51	0	51	0	0.00
30/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	14200	14	14200	14	0.00
30/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	14329	14	14329	14	0.00
30/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	14265	14	14265	14	0.00
30/03/2020	R214 On 05-November-20			Bond Future	12.76	56.4786	12.7553	56.4786	0.00
30/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	231	0	231	0	0.00
30/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	235	0	235	0	0.00
30/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	228	0	228	0	0.00
30/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	13575	13	13575	13	0.00
30/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	13515	13	13515	13	0.00
30/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	13455	13	13455	13	0.00
30/03/2020	R214 On 04-February-21			Bond Future	12.95	57.4101	12.9488	57.4101	0.00
30/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	302	0	302	0	0.00
30/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	309	0	309	0	0.00
30/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	305	0	305	0	0.00
30/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	13992	14	13992	14	0.00
30/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	13934	14	13934	14	0.00
30/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	14050	14	14050	14	0.00
30/03/2020	R248 On 07-May-20			Bond Future	12.45	73.3147	12.4501	73.3147	100,751.00
30/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	1	0	1	0	0.00
30/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
30/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
30/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	18900	19	18900	19	0.00
30/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	15369	15	15369	15	300.00
30/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	18987	19	18987	19	0.00
30/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	19690	19	19690	19	0.00
30/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	11470	11	11470	11	300.00
30/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	18813	19	18813	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
30/03/2020	R248 On 06-August-20			Bond Future	12.64	74.4991	12.6356	74.4991	530.00
30/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	916	1	916	1	0.00
30/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	258	0	258	0	0.00
30/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	132	0	132	0	640.00
30/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	1	0	1	0	20,640.00
30/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	21	0	21	0	0.00
30/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	847	1	847	1	470.00
30/03/2020	R248 On 06-August-20	12.75	Call	Bond Future	2850	3	2850	3	814.00
30/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	35	0	35	0	640.00
30/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	23	0	23	0	0.00
30/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
30/03/2020	R248 On 06-August-20	12.25	Call	Bond Future	1608	2	1608	2	814.00
30/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	232	0	232	0	470.00
30/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	22	0	22	0	0.00
30/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	16507	16	16507	16	0.00
30/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	9842	10	9842	10	0.00
30/03/2020	R248 On 06-August-20	12.25	Put	Bond Future	3817	4	3817	4	0.00
30/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	16426	16	16426	16	0.00
30/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	5798	6	5798	6	0.00
30/03/2020	R248 On 06-August-20	12.75	Put	Bond Future	2218	2	2218	2	0.00
30/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	5553	5	5553	5	0.00
30/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	27172	27	27172	27	0.00
30/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	16587	16	16587	16	0.00
30/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	24746	24	24746	24	0.00
30/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	11532	11	11532	11	0.00
30/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	9518	9	9518	9	0.00
30/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	15237	15	15237	15	0.00
30/03/2020	R248 On 05-November-20			Bond Future	12.82	71.2764	12.8233	71.2764	0.00
30/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	69	0	69	0	0.00
30/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	67	0	67	0	0.00
30/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	66	0	66	0	0.00
30/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	18892	19	18892	19	0.00
30/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	18974	19	18974	19	0.00
30/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	18811	19	18811	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
30/03/2020	R248 On 04-February-21			Bond Future	13.03	72.4520	13.0260	72.4520	0.00
30/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	268	0	268	0	0.00
30/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	272	0	272	0	0.00
30/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	276	0	276	0	0.00
30/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	16558	16	16558	16	0.00
30/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	16705	16	16705	16	0.00
30/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	16632	16	16632	16	0.00