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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/03/2020 TO: 25/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	2025 On 07-May-20			Bond Future	128.72	124.7270	128.7242	124.7270	2,087.00
25/03/2020	2025 On 06-August-20			Bond Future	129.33	125.2684	129.3304	125.2684	0.00
25/03/2020	2025 On 05-November-20			Bond Future	131.45	127.3212	131.4495	127.3212	0.00
25/03/2020	2025 On 04-February-21			Bond Future	132.12	127.9220	132.1194	127.9220	0.00
25/03/2020	2029 On 07-May-20			Bond Future	88.01	81.9222	88.0074	81.9222	3,814.00
25/03/2020	2029 On 06-August-20			Bond Future	89.45	83.2672	89.4518	83.2672	0.00
25/03/2020	2029 On 05-November-20			Bond Future	89.77	83.4890	89.7748	83.4890	0.00
25/03/2020	2029 On 04-February-21			Bond Future	91.28	84.8856	91.2764	84.8856	0.00
25/03/2020	2030 On 07-May-20			Bond Future	11.78	77.4520	80.6619	77.4520	103,102.00
25/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
25/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
25/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	16466	20	16	20	0.00
25/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	15784	19	16	19	5,820.00
25/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	16529	20	17	20	0.00
25/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	16093	19	16	19	5,820.00
25/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	18616	22	19	22	0.00
25/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	14016	17	14	17	0.00
25/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	16404	20	16	20	0.00
25/03/2020	2030 On 06-August-20			Bond Future	12.00	74.6960	77.9572	74.6960	325.00
25/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	17	0	0	0	450.00
25/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	3	0	0	0	800.00
25/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	10	0	0	0	800.00
25/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	19	0	0	0	0.00
25/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	469	0	0	0	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	139	0	0	0	470.00
25/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	41	0	0	0	0.00
25/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	20	0	0	0	0.00
25/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	4	0	0	0	323.00
25/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	19	0	0	0	0.00
25/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	25	0	0	0	323.00
25/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	507	0	1	0	0.00
25/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	153	0	0	0	0.00
25/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	84	0	0	0	450.00
25/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	13571	17	14	17	800.00
25/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	15376	19	15	19	0.00
25/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	10377	14	10	14	0.00
25/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	19095	22	19	22	0.00
25/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	15435	19	15	19	0.00
25/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	6715	10	7	10	0.00
25/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	14846	18	15	18	0.00
25/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	10115	13	10	13	0.00
25/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	11722	15	12	15	0.00
25/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	15494	19	15	19	0.00
25/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	16874	20	17	20	0.00
25/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	19978	23	20	23	0.00
25/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	6939	10	7	10	0.00
25/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	15732	19	16	19	0.00
25/03/2020	2030 On 05-November-20			Bond Future	12.22	75.9029	79.2166	75.9029	0.00
25/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	170	0	0	0	0.00
25/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	48	0	0	0	3,000.00
25/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	18	0	0	0	1,000.00
25/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	68	0	0	0	1,000.00
25/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	39	0	0	0	3,000.00
25/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	119	0	0	0	0.00
25/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	66	0	0	0	15,947.00
25/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	486	0	0	0	0.00
25/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	123	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
25/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	49	0	0	0	14,160.00
25/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	93	0	0	0	3,000.00
25/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	550	0	1	0	0.00
25/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	245	0	0	0	0.00
25/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	19	0	0	0	14,160.00
25/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	27	0	0	0	15,947.00
25/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	11	0	0	0	3,000.00
25/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	324	0	0	0	0.00
25/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	121	0	0	0	0.00
25/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	14702	18	15	18	0.00
25/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	9602	12	10	12	15,947.00
25/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	18459	22	18	22	0.00
25/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	15544	19	16	19	0.00
25/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	12123	15	12	15	14,160.00
25/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	20717	24	21	24	0.00
25/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	16690	20	17	20	0.00
25/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	17685	21	18	21	0.00
25/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	9138	12	9	12	3,000.00
25/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	19669	23	20	23	0.00
25/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	14591	18	15	18	0.00
25/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	11105	14	11	14	1,000.00
25/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	14646	18	15	18	0.00
25/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	22351	26	22	26	0.00
25/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	16632	20	17	20	0.00
25/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	20841	24	21	24	0.00
25/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	13443	17	13	17	3,000.00
25/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	17744	21	18	21	0.00
25/03/2020	2030 On 04-February-21			Bond Future	12.46	73.1486	76.5169	73.1486	0.00
25/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	39	0	0	0	1,000.00
25/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	130	0	0	0	0.00
25/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	121	0	0	0	1,000.00
25/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	38	0	0	0	800.00
25/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	128	0	0	0	0.00

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25/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	83	0	0	0	800.00
25/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	473	0	0	0	0.00
25/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	126	0	0	0	0.00
25/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	17034	20	17	20	0.00
25/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	21475	25	21	25	0.00
25/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	16810	20	17	20	0.00
25/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	11413	14	11	14	1,800.00
25/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	18512	22	19	22	0.00
25/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	16866	20	17	20	0.00
25/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	16755	20	17	20	0.00
25/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	21414	25	21	25	0.00
25/03/2020	2032 On 07-May-20			Bond Future	12.22	72.6739	76.3772	72.6739	81,768.00
25/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
25/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
25/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
25/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
25/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
25/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
25/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	17909	22	18	22	0.00
25/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	17841	22	18	22	0.00
25/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	20408	24	20	24	0.00
25/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	17772	21	18	21	0.00
25/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	15497	19	15	19	3,000.00
25/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	17095	21	17	21	0.00
25/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	15761	19	16	19	0.00
25/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	19147	23	19	23	0.00
25/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	17977	22	18	22	0.00
25/03/2020	2032 On 06-August-20			Bond Future	12.43	73.8491	77.6117	73.8491	300.00
25/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	47	0	0	0	0.00

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25/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	15	0	0	0	0.00
25/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	2	0	0	0	800.00
25/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	10	0	0	0	800.00
25/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	15	0	0	0	0.00
25/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	16	0	0	0	0.00
25/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	16914	21	17	21	0.00
25/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	17044	21	17	21	0.00
25/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	21509	25	22	25	0.00
25/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	18098	22	18	22	0.00
25/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	16979	21	17	21	0.00
25/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	14122	18	14	18	800.00
25/03/2020	2032 On 05-November-20			Bond Future	12.65	70.8868	74.7099	70.8868	0.00
25/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	114	0	0	0	0.00
25/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	648	0	1	0	0.00
25/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	721	0	1	0	0.00
25/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	36	0	0	0	3,000.00
25/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	89	0	0	0	3,000.00
25/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	66	0	0	0	1,000.00
25/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	116	0	0	0	0.00
25/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	26	0	0	0	1,000.00
25/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	113	0	0	0	0.00
25/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	16134	20	16	20	0.00
25/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	20222	24	20	24	0.00
25/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	21363	25	21	25	0.00
25/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	8860	12	9	12	1,000.00
25/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	16011	20	16	20	0.00
25/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	18073	22	18	22	0.00
25/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	17000	21	17	21	0.00
25/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	16072	20	16	20	0.00
25/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	9290	13	9	13	3,000.00
25/03/2020	2032 On 04-February-21			Bond Future	12.89	72.0562	75.9425	72.0562	0.00
25/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	40	0	0	0	800.00
25/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	142	0	0	0	0.00

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25/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	89	0	0	0	800.00
25/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	146	0	0	0	0.00
25/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	634	0	1	0	0.00
25/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	144	0	0	0	0.00
25/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	17934	22	18	22	0.00
25/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	19997	24	20	24	0.00
25/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	17873	22	18	22	0.00
25/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	11254	15	11	15	800.00
25/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	17995	22	18	22	0.00
25/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	23285	27	23	27	0.00
25/03/2020	2033 On 07-May-20			Bond Future	79.01	78.9905	79.0086	78.9905	7,142.00
25/03/2020	2033 On 06-August-20			Bond Future	80.31	80.2875	80.3053	80.2875	0.00
25/03/2020	2033 On 05-November-20			Bond Future	80.40	80.3828	80.4009	80.3828	0.00
25/03/2020	2033 On 04-February-21			Bond Future	81.75	81.7274	81.7457	81.7274	0.00
25/03/2020	2037 On 07-May-20			Bond Future	12.41	70.7528	75.0281	70.7528	83,470.00
25/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
25/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
25/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	18183	22	18	22	0.00
25/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	15263	20	15	20	0.00
25/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	18337	23	18	23	0.00
25/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	17497	22	17	22	0.00
25/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	18260	23	18	23	0.00
25/03/2020	2037 On 06-August-20			Bond Future	12.62	67.6380	71.9819	67.6380	300.00
25/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	19	0	0	0	0.00
25/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	20	0	0	0	0.00
25/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	19	0	0	0	0.00
25/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	17342	22	17	22	0.00
25/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	17269	22	17	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
25/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	17195	22	17	22	0.00
25/03/2020	2037 On 05-November-20			Bond Future	12.81	68.7309	73.1448	68.7309	0.00
25/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	140	0	0	0	0.00
25/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	135	0	0	0	0.00
25/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	138	0	0	0	0.00
25/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	16184	20	16	20	0.00
25/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	16047	20	16	20	0.00
25/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	16116	20	16	20	0.00
25/03/2020	2037 On 04-February-21			Bond Future	13.02	65.6079	70.0945	65.6079	0.00
25/03/2020	2037 On 04-February-21	11.97	Call	Bond Future	1724	0	2	0	300.00
25/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	110	0	0	0	72.00
25/03/2020	2037 On 04-February-21	13.73	Call	Bond Future	5784	3	6	3	0.00
25/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	301	0	0	0	0.00
25/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	270	0	0	0	0.00
25/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	559	0	1	0	0.00
25/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	1622	0	2	0	0.00
25/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	274	0	0	0	0.00
25/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	356	0	0	0	240.00
25/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	278	0	0	0	0.00
25/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	16496	21	16	21	0.00
25/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	7670	11	8	11	240.00
25/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	15270	19	15	19	0.00
25/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	16627	21	17	21	0.00
25/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	13016	17	13	17	72.00
25/03/2020	2037 On 04-February-21	13.73	Put	Bond Future	2369	4	2	4	300.00
25/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	16103	20	16	20	72.00
25/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	16561	21	17	21	0.00
25/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	20949	25	21	25	0.00
25/03/2020	2037 On 04-February-21	11.97	Put	Bond Future	7371	11	7	11	0.00
25/03/2020	2038 On 07-May-20			Bond Future	89.22	86.3153	89.2201	86.3153	11,856.00
25/03/2020	2038 On 06-August-20			Bond Future	88.99	86.0377	88.9897	86.0377	0.00
25/03/2020	2038 On 05-November-20			Bond Future	90.45	87.4477	90.4479	87.4477	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
25/03/2020	2038 On 04-February-21			Bond Future	90.24	87.1905	90.2408	87.1905	0.00
25/03/2020	2040 On 07-May-20			Bond Future	12.44	72.6148	77.3808	72.6148	65,818.00
25/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2040 On 07-May-20	12.70	Call	Bond Future	2257	0	2	0	325.00
25/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
25/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
25/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2040 On 07-May-20	12.20	Call	Bond Future	833	0	1	0	325.00
25/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	16	0	0	0	450.00
25/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
25/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	272	0	0	0	450.00
25/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
25/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	15392	20	15	20	0.00
25/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	18765	24	19	24	0.00
25/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	4126	9	4	9	0.00
25/03/2020	2040 On 07-May-20	12.20	Put	Bond Future	2251	6	2	6	0.00
25/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	8456	13	8	13	0.00
25/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	17781	23	18	23	0.00
25/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	18599	23	19	23	0.00
25/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	20696	25	21	25	0.00
25/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	16574	21	17	21	0.00
25/03/2020	2040 On 07-May-20	12.70	Put	Bond Future	800	4	1	4	0.00
25/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	18682	23	19	23	0.00
25/03/2020	2040 On 06-August-20			Bond Future	12.64	69.2796	74.1221	69.2796	600.00
25/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	18	0	0	0	0.00
25/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	154	0	0	0	0.00
25/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	19	0	0	0	0.00
25/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	20	0	0	0	0.00
25/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	357	0	0	0	0.00
25/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	135	0	0	0	0.00
25/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	4	0	0	0	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
25/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	21	0	0	0	800.00
25/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	17130	22	17	22	0.00
25/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	11854	17	12	17	800.00
25/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	21179	26	21	26	0.00
25/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	17442	22	17	22	0.00
25/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	11448	16	11	16	12,538.00
25/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	17521	22	18	22	0.00
25/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	8829	13	9	13	517.00
25/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	17364	22	17	22	0.00
25/03/2020	2040 On 05-November-20			Bond Future	12.83	70.3990	75.3196	70.3990	0.00
25/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	42	0	0	0	2,000.00
25/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	74	0	0	0	2,000.00
25/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	25	0	0	0	2,000.00
25/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	132	0	0	0	0.00
25/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	116	0	0	0	2,000.00
25/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	1084	0	1	0	0.00
25/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	135	0	0	0	0.00
25/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	848	0	1	0	0.00
25/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	137	0	0	0	0.00
25/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	8787	13	9	13	2,000.00
25/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	16415	21	16	21	0.00
25/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	16342	21	16	21	0.00
25/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	18754	24	19	24	0.00
25/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	22795	28	23	28	0.00
25/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	7745	12	8	12	2,000.00
25/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	16489	21	16	21	0.00
25/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	17006	22	17	22	0.00
25/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	20896	26	21	26	0.00
25/03/2020	2040 On 04-February-21			Bond Future	13.04	67.0531	72.0548	67.0531	0.00
25/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	1390	0	1	0	0.00
25/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	181	0	0	0	800.00
25/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	297	0	0	0	0.00
25/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	70	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	81	0	0	0	800.00
25/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	301	0	0	0	0.00
25/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	1177	0	1	0	0.00
25/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	233	0	0	0	500.00
25/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	293	0	0	0	0.00
25/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	16961	22	17	22	0.00
25/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	9756	14	10	14	500.00
25/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	18108	23	18	23	0.00
25/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	23960	29	24	29	0.00
25/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	23299	28	23	28	0.00
25/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	19367	24	19	24	0.00
25/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	16820	22	17	22	0.00
25/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	16890	22	17	22	0.00
25/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	8893	13	9	13	800.00
25/03/2020	2044 On 07-May-20			Bond Future	12.44	69.7174	74.4534	69.7174	83,507.00
25/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	3	0	0	0	0.00
25/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
25/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
25/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
25/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
25/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
25/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	16	0	0	0	0.00
25/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
25/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
25/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	11	0	0	0	0.00
25/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	8999	14	9	14	556.00
25/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	8516	13	9	13	100.00
25/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	23110	28	23	28	0.00
25/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	17447	22	17	22	0.00
25/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	16871	22	17	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
25/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	18366	23	18	23	0.00
25/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	18450	23	18	23	0.00
25/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	21395	26	21	26	0.00
25/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	16953	22	17	22	0.00
25/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	10486	15	10	15	129.00
25/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	22472	27	22	27	0.00
25/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	18282	23	18	23	0.00
25/03/2020	2044 On 06-August-20			Bond Future	12.63	66.4605	71.2726	66.4605	500.00
25/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	2	0	0	0	602.00
25/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	12	0	0	0	0.00
25/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	17	0	0	0	602.00
25/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	0	0	140.00
25/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	6	0	0	0	140.00
25/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	12	0	0	0	0.00
25/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	266	0	0	0	0.00
25/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	191	0	0	0	0.00
25/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	12	0	0	0	0.00
25/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	18854	24	19	24	0.00
25/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	10893	16	11	16	140.00
25/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	26487	31	26	31	0.00
25/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	20622	25	21	25	0.00
25/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	18771	24	19	24	0.00
25/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	9847	14	10	14	602.00
25/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	18937	24	19	24	0.00
25/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	17952	23	18	23	0.00
25/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	23253	28	23	28	0.00
25/03/2020	2044 On 05-November-20			Bond Future	12.82	67.5345	72.4240	67.5345	0.00
25/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	41	0	0	0	1,815.00
25/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	69	0	0	0	0.00
25/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	748	0	1	0	0.00
25/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	145	0	0	0	0.00
25/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	151	0	0	0	0.00
25/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	798	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	70	0	0	0	568.00
25/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	15	0	0	0	568.00
25/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	479	0	0	0	0.00
25/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	81	0	0	0	525.00
25/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	17	0	0	0	525.00
25/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	561	0	1	0	0.00
25/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	5	0	0	0	1,815.00
25/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	78	0	0	0	1,815.00
25/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	148	0	0	0	0.00
25/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	16147	21	16	21	0.00
25/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	18687	23	19	23	0.00
25/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	24435	29	24	29	0.00
25/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	18528	23	19	23	0.00
25/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	10604	15	11	15	1,815.00
25/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	9096	13	9	13	1,815.00
25/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	28810	34	29	34	0.00
25/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	16073	21	16	21	0.00
25/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	24884	30	25	30	0.00
25/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	19166	24	19	24	0.00
25/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	21138	26	21	26	0.00
25/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	11280	16	11	16	525.00
25/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	16222	21	16	21	0.00
25/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	9376	14	9	14	568.00
25/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	19086	24	19	24	0.00
25/03/2020	2044 On 04-February-21			Bond Future	13.02	64.2665	69.2367	64.2665	0.00
25/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	265	0	0	0	0.00
25/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	273	0	0	0	0.00
25/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	166	0	0	0	0.00
25/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	515	0	1	0	0.00
25/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	243	0	0	0	0.00
25/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	88	0	0	0	405.00
25/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	269	0	0	0	0.00
25/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	17745	22	18	22	405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	22722	28	23	28	0.00
25/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	13915	18	14	18	405.00
25/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	17231	22	17	22	0.00
25/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	17304	22	17	22	0.00
25/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	19647	24	20	24	0.00
25/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	17158	22	17	22	0.00
25/03/2020	2046 On 07-May-20			Bond Future	75.43	73.0649	75.4297	73.0649	15,165.00
25/03/2020	2046 On 06-August-20			Bond Future	76.67	74.2645	76.6677	74.2645	0.00
25/03/2020	2046 On 05-November-20			Bond Future	76.13	73.6860	76.1284	73.6860	0.00
25/03/2020	2046 On 04-February-21			Bond Future	77.40	74.9185	77.4018	74.9185	0.00
25/03/2020	2050 On 07-May-20			Bond Future	75.08	73.8352	75.0827	73.8352	15,441.00
25/03/2020	2050 On 06-August-20			Bond Future	74.44	73.1678	74.4353	73.1678	0.00
25/03/2020	2050 On 05-November-20			Bond Future	75.66	74.3670	75.6551	74.3670	0.00
25/03/2020	2050 On 04-February-21			Bond Future	75.00	73.6908	75.0004	73.6908	0.00
25/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	AL37 On 07-May-20			Index Future	625.19	609.9220	625.1930	609.9220	0.00
25/03/2020	AL37 On 06-August-20			Index Future	635.19	619.6770	635.1900	619.6770	0.00
25/03/2020	AL37 On 05-November-20			Index Future	645.56	629.7920	645.5580	629.7920	0.00
25/03/2020	AL37 On 04-February-21			Index Future	656.21	640.1820	656.2080	640.1820	0.00
25/03/2020	AL7T On 07-May-20			Index Future	678.09	650.3340	678.0930	650.3340	0.00
25/03/2020	AL7T On 06-August-20			Index Future	688.94	660.7340	688.9350	660.7340	0.00
25/03/2020	AL7T On 05-November-20			Index Future	700.18	671.5190	700.1810	671.5190	0.00
25/03/2020	AL7T On 04-February-21			Index Future	711.73	682.5980	711.7320	682.5980	0.00
25/03/2020	ALBI On 07-May-20			Index Future	615.87	588.8890	615.8690	588.8890	208.00
25/03/2020	ALBI On 06-August-20			Index Future	625.72	598.3070	625.7160	598.3070	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
25/03/2020	ALBI On 05-November-20			Index Future	635.93	608.0730	635.9300	608.0730	0.00
25/03/2020	ALBI On 04-February-21			Index Future	646.42	618.1050	646.4210	618.1050	0.00
25/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
25/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2020	ES33 On 07-May-20			Bond Future	13.42	61.4161	64.8194	61.4161	350.00
25/03/2020	ES33 On 06-August-20			Bond Future	13.68	62.4092	65.8672	62.4092	0.00
25/03/2020	ES33 On 05-November-20			Bond Future	13.93	59.6298	63.1434	59.6298	0.00
25/03/2020	ES33 On 04-February-21			Bond Future	14.21	60.6135	64.1852	60.6135	0.00
25/03/2020	ES42 On 07-May-20			Bond Future	13.63	60.8568	64.8050	60.8568	4,919.00
25/03/2020	ES42 On 06-August-20			Bond Future	13.88	61.8411	65.8527	61.8411	0.00
25/03/2020	ES42 On 05-November-20			Bond Future	14.13	58.5780	62.6542	58.5780	0.00
25/03/2020	ES42 On 04-February-21			Bond Future	14.39	59.5444	63.6879	59.5444	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
25/03/2020	GOVI On 07-May-20			GOVI	608.29	581.7160	608.2930	581.7160	1,180.00
25/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	1116970	138	112	138	0.00
25/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	1117070	138	112	138	0.00
25/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	1116870	138	112	138	0.00
25/03/2020	GOVI On 06-August-20			GOVI	618.02	591.0190	618.0200	591.0190	1.00
25/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	1101100	137	110	137	0.00
25/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	1101000	137	110	137	0.00
25/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	1101200	137	110	137	0.00
25/03/2020	GOVI On 05-November-20			GOVI	628.11	600.6660	628.1070	600.6660	0.00
25/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	1097430	137	110	137	0.00
25/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	1097230	137	110	137	0.00
25/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	1097330	137	110	137	0.00
25/03/2020	GOVI On 04-February-21			GOVI	638.47	610.5760	638.4690	610.5760	0.00
25/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
25/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	1124710	140	112	140	0.00
25/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	1124810	140	112	140	0.00
25/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	1124910	140	112	140	0.00
25/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/03/2020	IGOV On 07-May-20			Index Future	223.31	218.5210	223.3120	218.5210	983.00
25/03/2020	IGOV On 06-August-20			Index Future	226.94	222.0690	226.9380	222.0690	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
25/03/2020	IGOV On 05-November-20			Index Future	230.70	225.7470	230.6960	225.7470	0.00
25/03/2020	IGOV On 04-February-21			Index Future	234.56	229.5230	234.5550	229.5230	0.00
25/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
25/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
25/03/2020	IS05 On 17-December-20			Interest Rate Swap	94.50	94.5000	94.5000	94.5000	0.00
25/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.06	93.0600	93.0600	93.0600	0.00
25/03/2020	IS05 On 15-June-21			Interest Rate Swap	91.63	91.6300	91.6300	91.6300	0.00
25/03/2020	IS05 On 21-September-21			Interest Rate Swap	91.03	91.0100	91.0300	91.0100	0.00
25/03/2020	IS05 On 21-December-21			Interest Rate Swap	92.77	92.7400	92.7700	92.7400	51.00
25/03/2020	IS05 On 15-March-22			Interest Rate Swap	92.70	92.6400	92.7000	92.6400	0.00
25/03/2020	IS05 On 21-June-22			Interest Rate Swap	93.33	93.3700	93.3300	93.3700	0.00
25/03/2020	IS05 On 20-September-22			Interest Rate Swap	96.95	97.1900	96.9500	97.1900	0.00
25/03/2020	IS05 On 20-December-22			Interest Rate Swap	97.97	98.4300	97.9700	98.4300	0.00
25/03/2020	IS05 On 22-March-23			Interest Rate Swap	91.06	91.7200	91.0600	91.7200	0.00
25/03/2020	IS05 On 20-June-23			Interest Rate Swap	97.20	97.9800	97.2000	97.9800	0.00
25/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
25/03/2020	IS10 On 17-December-25			Interest Rate Swap	92.57	94.7400	92.5700	94.7400	0.00
25/03/2020	IS10 On 16-March-26			Interest Rate Swap	89.94	92.2200	89.9400	92.2200	0.00
25/03/2020	IS10 On 15-June-26			Interest Rate Swap	89.15	91.4800	89.1500	91.4800	0.00
25/03/2020	IS10 On 21-September-26			Interest Rate Swap	91.83	94.1500	91.8300	94.1500	0.00
25/03/2020	IS10 On 21-December-26			Interest Rate Swap	96.31	98.6100	96.3100	98.6100	0.00
25/03/2020	IS10 On 15-March-27			Interest Rate Swap	95.50	97.8300	95.5000	97.8300	0.00
25/03/2020	IS10 On 21-June-27			Interest Rate Swap	97.99	100.3800	97.9900	100.3800	0.00
25/03/2020	IS10 On 20-September-27			Interest Rate Swap	103.99	106.4500	103.9900	106.4500	0.00
25/03/2020	IS10 On 20-December-27			Interest Rate Swap	104.78	107.3500	104.7800	107.3500	0.00
25/03/2020	IS10 On 22-March-28			Interest Rate Swap	98.62	101.3000	98.6200	101.3000	0.00
25/03/2020	IS10 On 20-June-28			Interest Rate Swap	106.39	109.0200	106.3900	109.0200	0.00
25/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
25/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	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
25/03/2020	R023 On 07-May-20			Bond Future	7.32	101.8814	102.6101	101.8814	59,868.00
25/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	156	0	0	0	0.00
25/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	152	0	0	0	0.00
25/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	160	0	0	0	0.00
25/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	1233	2	1	2	0.00
25/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	1212	2	1	2	0.00
25/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	1190	2	1	2	0.00
25/03/2020	R023 On 06-August-20			Bond Future	7.40	103.5289	104.2686	103.5289	0.00
25/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	695	0	1	0	0.00
25/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	715	0	1	0	0.00
25/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	705	0	1	0	0.00
25/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	994	1	1	1	0.00
25/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	1007	1	1	1	0.00
25/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	1020	1	1	1	0.00
25/03/2020	R023 On 05-November-20			Bond Future	7.50	101.2770	102.0284	101.2770	0.00
25/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	1017	0	1	0	0.00
25/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	1006	0	1	0	0.00
25/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	1029	0	1	0	0.00
25/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	1105	1	1	1	0.00
25/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	1096	1	1	1	0.00
25/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	1086	1	1	1	0.00
25/03/2020	R023 On 04-February-21			Bond Future	7.62	102.9478	103.7117	102.9478	0.00
25/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	311	0	0	0	0.00
25/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	319	0	0	0	0.00
25/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	315	0	0	0	0.00
25/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	2759	3	3	3	0.00
25/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	2775	3	3	3	0.00
25/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	2744	3	3	3	0.00
25/03/2020	R035 On 07-May-20			Bond Future	12.33	74.4447	78.5023	74.4447	132,827.00
25/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
25/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
25/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	2	0	0	0	0.00
25/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	6	0	0	0	0.00
25/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
25/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
25/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
25/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	20807	25	21	25	0.00
25/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	18411	22	18	22	0.00
25/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	17957	22	18	22	0.00
25/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	16466	21	16	21	0.00
25/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	18563	23	19	23	0.00
25/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	15734	20	16	20	0.00
25/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	16246	20	16	20	0.00
25/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	9512	14	10	14	5,000.00
25/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	10703	15	11	15	3,530.00
25/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	18487	23	18	23	0.00
25/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	21360	25	21	25	0.00
25/03/2020	R035 On 06-August-20			Bond Future	12.53	75.6485	79.7712	75.6485	410.00
25/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	2	0	0	0	500.00
25/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	24,761.00
25/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	22	0	0	0	0.00
25/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	11	0	0	0	500.00
25/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	85	0	0	0	0.00
25/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	23	0	0	0	0.00
25/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
25/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	21	0	0	0	0.00
25/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	16192	20	16	20	0.00
25/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	25220	29	25	29	0.00
25/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	16334	20	16	20	0.00
25/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	12637	17	13	17	500.00
25/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	23200	27	23	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
25/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	16263	20	16	20	0.00
25/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	18071	22	18	22	0.00
25/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	22487	27	22	27	0.00
25/03/2020	R035 On 05-November-20			Bond Future	12.74	72.3767	76.5658	72.3767	0.00
25/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	184	0	0	0	0.00
25/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	187	0	0	0	0.00
25/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	181	0	0	0	0.00
25/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	14647	19	15	19	0.00
25/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	14582	19	15	19	0.00
25/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	14517	19	15	19	0.00
25/03/2020	R035 On 04-February-21			Bond Future	12.96	73.5707	77.8289	73.5707	0.00
25/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	234	0	0	0	0.00
25/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	209	0	0	0	0.00
25/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	206	0	0	0	0.00
25/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	203	0	0	0	0.00
25/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	800	0	1	0	0.00
25/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	17594	22	18	22	0.00
25/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	17661	22	18	22	0.00
25/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	16998	21	17	21	650.00
25/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	11031	15	11	15	650.00
25/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	17528	22	18	22	0.00
25/03/2020	R186 On 07-May-20			Bond Future	10.71	100.5022	103.1086	100.5022	88,044.00
25/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	2	0	0	0	0.00
25/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	13237	16	13	16	0.00
25/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	15828	18	16	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
25/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	8688	11	9	11	0.00
25/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	13129	16	13	16	0.00
25/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	14166	17	14	17	2,500.00
25/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	12104	15	12	15	0.00
25/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	10932	14	11	14	23,172.00
25/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	13183	16	13	16	0.00
25/03/2020	R186 On 06-August-20			Bond Future	10.94	96.8297	99.4775	96.8297	2,180.00
25/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	27	0	0	0	0.00
25/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	20	0	0	0	0.00
25/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	28	0	0	0	0.00
25/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	26	0	0	0	0.00
25/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	12409	15	12	15	0.00
25/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	12974	16	13	16	0.00
25/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	12307	15	12	15	0.00
25/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	12358	15	12	15	0.00
25/03/2020	R186 On 05-November-20			Bond Future	11.18	98.3940	101.0843	98.3940	0.00
25/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	145	0	0	0	0.00
25/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	142	0	0	0	0.00
25/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	140	0	0	0	0.00
25/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	86	0	0	0	3,500.00
25/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	348	0	0	0	0.00
25/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	35	0	0	0	3,500.00
25/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	13238	16	13	16	0.00
25/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	15731	18	16	18	0.00
25/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	11754	14	12	14	0.00
25/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	9007	11	9	11	3,500.00
25/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	11801	14	12	14	0.00
25/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	11707	14	12	14	0.00
25/03/2020	R186 On 04-February-21			Bond Future	11.45	94.7197	97.4544	94.7197	0.00
25/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	86	0	0	0	0.00
25/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	87	0	0	0	0.00
25/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	88	0	0	0	0.00
25/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	14788	17	15	17	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
25/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	14740	17	15	17	0.00
25/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	14835	17	15	17	0.00
25/03/2020	R197 On 07-May-20			Bond Future	297.34	297.3182	297.3382	297.3182	2,507.00
25/03/2020	R197 On 06-August-20			Bond Future	294.43	294.4133	294.4315	294.4133	0.00
25/03/2020	R197 On 05-November-20			Bond Future	299.26	299.2381	299.2560	299.2381	0.00
25/03/2020	R197 On 04-February-21			Bond Future	296.27	296.2532	296.2715	296.2532	0.00
25/03/2020	R202 On 07-May-20			Bond Future	190.25	179.8842	190.2455	179.8842	8,149.00
25/03/2020	R202 On 06-August-20			Bond Future	189.23	178.7019	189.2321	178.7019	0.00
25/03/2020	R202 On 05-November-20			Bond Future	192.33	181.6304	192.3326	181.6304	0.00
25/03/2020	R202 On 04-February-21			Bond Future	191.31	180.4246	191.3058	180.4246	0.00
25/03/2020	R208 On 07-May-20			Bond Future	4.83	102.5730	102.4135	102.5730	29,633.00
25/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	88	0	0	0	0.00
25/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	83	0	0	0	0.00
25/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	79	0	0	0	0.00
25/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	99	0	0	0	0.00
25/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	103	0	0	0	0.00
25/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	95	0	0	0	0.00
25/03/2020	R208 On 06-August-20			Bond Future	4.16	104.2317	104.0689	104.2317	0.00
25/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	876	1	1	1	0.00
25/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	882	1	1	1	0.00
25/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	869	1	1	1	0.00
25/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
25/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
25/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
25/03/2020	R208 On 05-November-20			Bond Future	2.59	102.5155	102.3499	102.5155	0.00
25/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	853	1	1	1	0.00
25/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	849	1	1	1	0.00
25/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	845	1	1	1	0.00
25/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
25/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
25/03/2020	R208 On 05-November-20	4.79	Put	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
25/03/2020	R209 On 07-May-20			Bond Future	12.33	55.2650	58.7820	55.2650	72,045.00
25/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	15806	19	16	19	0.00
25/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	15740	19	16	19	0.00
25/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	15871	19	16	19	0.00
25/03/2020	R209 On 06-August-20			Bond Future	12.51	56.1586	59.7321	56.1586	200.00
25/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	49693	53	50	53	0.00
25/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	49801	53	50	53	0.00
25/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	49584	53	50	53	0.00
25/03/2020	R209 On 05-November-20			Bond Future	12.70	53.9178	57.5489	53.9178	0.00
25/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	203	0	0	0	0.00
25/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	209	0	0	0	0.00
25/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	206	0	0	0	0.00
25/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	14142	18	14	18	0.00
25/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	14084	18	14	18	0.00
25/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	14200	18	14	18	0.00
25/03/2020	R209 On 04-February-21			Bond Future	12.89	54.8073	58.4983	54.8073	0.00
25/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	277	0	0	0	0.00
25/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	280	0	0	0	0.00
25/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	273	0	0	0	0.00
25/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	14485	18	14	18	0.00
25/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	14429	18	14	18	0.00
25/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	14373	18	14	18	0.00
25/03/2020	R210 On 07-May-20			Bond Future	166.33	165.7146	166.3253	165.7146	1,935.00
25/03/2020	R210 On 06-August-20			Bond Future	169.06	168.4353	169.0550	168.4353	0.00
25/03/2020	R210 On 05-November-20			Bond Future	169.10	168.4737	169.1031	168.4737	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
25/03/2020	R210 On 04-February-21			Bond Future	171.93	171.2917	171.9317	171.2917	0.00
25/03/2020	R212 On 07-May-20			Bond Future	162.47	161.5750	162.4693	161.5750	6,719.00
25/03/2020	R212 On 06-August-20			Bond Future	162.84	161.9326	162.8404	161.9326	0.00
25/03/2020	R212 On 05-November-20			Bond Future	165.51	164.5863	165.5087	164.5863	0.00
25/03/2020	R212 On 04-February-21			Bond Future	165.95	165.0097	165.9476	165.0097	0.00
25/03/2020	R213 On 07-May-20			Bond Future	12.02	68.2527	71.4288	68.2527	16,774.00
25/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	16318	19	16	19	0.00
25/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	16195	19	16	19	0.00
25/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	16256	19	16	19	0.00
25/03/2020	R213 On 06-August-20			Bond Future	12.23	69.3564	72.5833	69.3564	300.00
25/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	24	0	0	0	0.00
25/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	25	0	0	0	0.00
25/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	24	0	0	0	0.00
25/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	15320	19	15	19	0.00
25/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	15261	18	15	18	0.00
25/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	15379	19	15	19	0.00
25/03/2020	R213 On 05-November-20			Bond Future	12.44	66.9324	70.2112	66.9324	0.00
25/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	142	0	0	0	0.00
25/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	144	0	0	0	0.00
25/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	146	0	0	0	0.00
25/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	14454	18	14	18	0.00
25/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	14565	18	15	18	0.00
25/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	14509	18	15	18	0.00
25/03/2020	R213 On 04-February-21			Bond Future	12.67	68.0366	71.3695	68.0366	0.00
25/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	144	0	0	0	0.00
25/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	142	0	0	0	0.00
25/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	140	0	0	0	0.00
25/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	16506	20	17	20	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
25/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	16562	20	17	20	0.00
25/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	16451	20	16	20	0.00
25/03/2020	R214 On 07-May-20			Bond Future	12.38	53.8449	57.6774	53.8449	21,601.00
25/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
25/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
25/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	9	0	0	0	0.00
25/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	13796	18	14	18	0.00
25/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	14873	19	15	19	0.00
25/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	17969	22	18	22	0.00
25/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	9087	13	9	13	1,250.00
25/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	14805	19	15	19	0.00
25/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	14737	19	15	19	0.00
25/03/2020	R214 On 06-August-20			Bond Future	12.56	54.7156	58.6097	54.7156	300.00
25/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	57	0	0	0	0.00
25/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	58	0	0	0	0.00
25/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	59	0	0	0	0.00
25/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	14135	18	14	18	0.00
25/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	14264	18	14	18	0.00
25/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	14199	18	14	18	0.00
25/03/2020	R214 On 05-November-20			Bond Future	12.74	52.3082	56.2651	52.3082	0.00
25/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	248	0	0	0	0.00
25/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	252	0	0	0	0.00
25/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	245	0	0	0	0.00
25/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	13520	17	14	17	0.00
25/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	13461	17	13	17	0.00
25/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	13401	17	13	17	0.00
25/03/2020	R214 On 04-February-21			Bond Future	12.93	53.1712	57.1933	53.1712	0.00
25/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	318	0	0	0	0.00
25/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	326	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
25/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	322	0	0	0	0.00
25/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	13936	18	14	18	0.00
25/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	13878	18	14	18	0.00
25/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	13994	18	14	18	0.00
25/03/2020	R248 On 07-May-20			Bond Future	12.41	68.5146	73.2680	68.5146	101,943.00
25/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	2	0	0	0	0.00
25/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
25/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
25/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	18666	23	19	23	0.00
25/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	15135	20	15	20	300.00
25/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	18753	24	19	24	0.00
25/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	19455	24	19	24	0.00
25/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	11237	16	11	16	300.00
25/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	18579	23	19	23	0.00
25/03/2020	R248 On 06-August-20			Bond Future	12.59	69.6224	74.4522	69.6224	530.00
25/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	1017	0	1	0	0.00
25/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	302	0	0	0	0.00
25/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	1	0	0	0	20,640.00
25/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	28	0	0	0	0.00
25/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	159	0	0	0	640.00
25/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	944	0	1	0	470.00
25/03/2020	R248 On 06-August-20	12.75	Call	Bond Future	3032	1	3	1	814.00
25/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	45	0	0	0	640.00
25/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	29	0	0	0	0.00
25/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
25/03/2020	R248 On 06-August-20	12.25	Call	Bond Future	1748	0	2	0	814.00
25/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	273	0	0	0	470.00
25/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	29	0	0	0	0.00
25/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	16274	21	16	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	9643	14	10	14	0.00
25/03/2020	R248 On 06-August-20	12.25	Put	Bond Future	3718	7	4	7	0.00
25/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	16194	21	16	21	0.00
25/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	5656	10	6	10	0.00
25/03/2020	R248 On 06-August-20	12.75	Put	Bond Future	2162	5	2	5	0.00
25/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	5416	9	5	9	0.00
25/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	26933	32	27	32	0.00
25/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	24508	29	25	29	0.00
25/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	16355	21	16	21	0.00
25/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	11320	16	11	16	0.00
25/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	9323	14	9	14	0.00
25/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	15008	20	15	20	0.00
25/03/2020	R248 On 05-November-20			Bond Future	12.78	66.3166	71.2242	66.3166	0.00
25/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	80	0	0	0	0.00
25/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	78	0	0	0	0.00
25/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	77	0	0	0	0.00
25/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	18665	23	19	23	0.00
25/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	18747	24	19	24	0.00
25/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	18584	23	19	23	0.00
25/03/2020	R248 On 04-February-21			Bond Future	12.98	67.4107	72.3992	67.4107	0.00
25/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	295	0	0	0	0.00
25/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	300	0	0	0	0.00
25/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	304	0	0	0	0.00
25/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	16344	21	16	21	0.00
25/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	16490	21	16	21	0.00
25/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	16417	21	16	21	0.00