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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/03/2020 TO: 27/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	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
27/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	2025 On 07-May-20			Bond Future	125.88	123.0955	125.8810	123.0955	2,087.00
27/03/2020	2025 On 06-August-20			Bond Future	126.44	123.6088	126.4396	123.6088	0.00
27/03/2020	2025 On 05-November-20			Bond Future	128.52	125.6419	128.5190	125.6419	0.00
27/03/2020	2025 On 04-February-21			Bond Future	129.14	126.2142	129.1395	126.2142	0.00
27/03/2020	2029 On 07-May-20			Bond Future	83.26	83.3815	83.2566	83.3815	2,571.00
27/03/2020	2029 On 06-August-20			Bond Future	84.62	84.7496	84.6222	84.7496	0.00
27/03/2020	2029 On 05-November-20			Bond Future	84.87	85.0007	84.8713	85.0007	0.00
27/03/2020	2029 On 04-February-21			Bond Future	86.29	86.4223	86.2906	86.4223	0.00
27/03/2020	2030 On 07-May-20			Bond Future	11.71	81.8397	81.0010	81.8397	104,646.00
27/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
27/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
27/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	16127	15	16	15	0.00
27/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	15445	15	15	15	5,820.00
27/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	16189	15	16	15	0.00
27/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	15754	15	16	15	5,820.00
27/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	18277	17	18	17	0.00
27/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	13677	13	14	13	0.00
27/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	16065	15	16	15	0.00
27/03/2020	2030 On 06-August-20			Bond Future	11.93	79.1538	78.3013	79.1538	325.00
27/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	12	0	0	0	800.00
27/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	21	0	0	0	0.00
27/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	19	0	0	0	450.00
27/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	3	0	0	0	800.00
27/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	514	1	1	1	470.00
27/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	155	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
27/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	46	0	0	0	0.00
27/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	22	0	0	0	0.00
27/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	28	0	0	0	323.00
27/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	4	0	0	0	323.00
27/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	22	0	0	0	0.00
27/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	555	1	1	1	0.00
27/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	170	0	0	0	0.00
27/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	94	0	0	0	450.00
27/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	13232	12	13	12	800.00
27/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	15034	14	15	14	0.00
27/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	10048	9	10	9	0.00
27/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	15093	14	15	14	0.00
27/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	18751	18	19	18	0.00
27/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	6419	6	6	6	0.00
27/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	14505	14	15	14	0.00
27/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	9787	9	10	9	0.00
27/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	11387	11	11	11	0.00
27/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	16531	16	17	16	0.00
27/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	19634	19	20	19	0.00
27/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	15153	14	15	14	0.00
27/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	6640	6	7	6	0.00
27/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	15390	15	15	15	0.00
27/03/2020	2030 On 05-November-20			Bond Future	12.14	80.4376	79.5711	80.4376	0.00
27/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	187	0	0	0	0.00
27/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	54	0	0	0	3,000.00
27/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	20	0	0	0	1,000.00
27/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	75	0	0	0	1,000.00
27/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	43	0	0	0	3,000.00
27/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	131	0	0	0	0.00
27/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	269	0	0	0	0.00
27/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	21	0	0	0	14,160.00
27/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	73	0	0	0	15,947.00
27/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	528	1	1	1	0.00
27/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	135	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
27/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	55	0	0	0	14,160.00
27/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	103	0	0	0	3,000.00
27/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	596	1	1	1	0.00
27/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	30	0	0	0	15,947.00
27/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	12	0	0	0	3,000.00
27/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	354	0	0	0	0.00
27/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	133	0	0	0	0.00
27/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	14359	14	14	14	0.00
27/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	9290	9	9	9	15,947.00
27/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	18109	17	18	17	0.00
27/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	15199	14	15	14	0.00
27/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	11792	11	12	11	14,160.00
27/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	20364	20	20	20	0.00
27/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	16343	16	16	16	0.00
27/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	8830	8	9	8	3,000.00
27/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	19318	18	19	18	0.00
27/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	14249	13	14	13	0.00
27/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	17336	16	17	16	0.00
27/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	21998	21	22	21	0.00
27/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	10780	10	11	10	1,000.00
27/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	14304	13	14	13	0.00
27/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	16285	15	16	15	0.00
27/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	20489	20	20	20	0.00
27/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	13106	12	13	12	3,000.00
27/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	17395	17	17	17	0.00
27/03/2020	2030 On 04-February-21			Bond Future	12.37	77.7578	76.8771	77.7578	0.00
27/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	43	0	0	0	1,000.00
27/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	142	0	0	0	0.00
27/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	133	0	0	0	1,000.00
27/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	42	0	0	0	800.00
27/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	140	0	0	0	0.00
27/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	91	0	0	0	800.00
27/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	512	1	1	1	0.00
27/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	138	0	0	0	0.00

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27/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	16685	16	17	16	0.00
27/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	21119	20	21	20	0.00
27/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	16463	16	16	16	0.00
27/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	11093	10	11	10	1,800.00
27/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	18161	17	18	17	0.00
27/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	16518	16	17	16	0.00
27/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	16407	16	16	16	0.00
27/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	21058	20	21	20	0.00
27/03/2020	2032 On 07-May-20			Bond Future	12.12	77.7165	76.8618	77.7165	81,653.00
27/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
27/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
27/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
27/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
27/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
27/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
27/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	17424	17	17	17	0.00
27/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	17356	17	17	17	0.00
27/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	19924	19	20	19	0.00
27/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	17288	16	17	16	0.00
27/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	15013	14	15	14	3,000.00
27/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	16611	16	17	16	0.00
27/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	15277	14	15	14	0.00
27/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	18663	18	19	18	0.00
27/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	17492	17	17	17	0.00
27/03/2020	2032 On 06-August-20			Bond Future	12.34	78.9723	78.1035	78.9723	300.00
27/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	55	0	0	0	0.00
27/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	18	0	0	0	0.00
27/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	3	0	0	0	800.00
27/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	12	0	0	0	800.00
27/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	19	0	0	0	0.00

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27/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	19	0	0	0	0.00
27/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	16425	16	16	16	0.00
27/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	16555	16	17	16	0.00
27/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	21017	20	21	20	0.00
27/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	17608	17	18	17	0.00
27/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	16490	16	16	16	0.00
27/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	13639	13	14	13	800.00
27/03/2020	2032 On 05-November-20			Bond Future	12.55	76.0974	75.2144	76.0974	0.00
27/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	132	0	0	0	0.00
27/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	725	1	1	1	0.00
27/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	805	1	1	1	0.00
27/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	42	0	0	0	3,000.00
27/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	103	0	0	0	3,000.00
27/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	77	0	0	0	1,000.00
27/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	134	0	0	0	0.00
27/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	30	0	0	0	1,000.00
27/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	129	0	0	0	0.00
27/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	15646	15	16	15	0.00
27/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	19724	19	20	19	0.00
27/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	20862	20	21	20	0.00
27/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	8439	8	8	8	1,000.00
27/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	15524	15	16	15	0.00
27/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	17579	17	18	17	0.00
27/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	16509	16	17	16	0.00
27/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	8862	8	9	8	3,000.00
27/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	15585	15	16	15	0.00
27/03/2020	2032 On 04-February-21			Bond Future	12.78	77.3526	76.4550	77.3526	0.00
27/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	46	0	0	0	800.00
27/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	162	0	0	0	0.00
27/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	102	0	0	0	800.00
27/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	166	0	0	0	0.00
27/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	705	1	1	1	0.00
27/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	164	0	0	0	0.00
27/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	17441	17	17	17	0.00

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27/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	19497	19	19	19	0.00
27/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	17380	17	17	17	0.00
27/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	10813	10	11	10	800.00
27/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	17502	17	18	17	0.00
27/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	22779	22	23	22	0.00
27/03/2020	2033 On 07-May-20			Bond Future	78.85	76.9693	78.8462	76.9693	7,142.00
27/03/2020	2033 On 06-August-20			Bond Future	80.14	78.2322	80.1396	78.2322	0.00
27/03/2020	2033 On 05-November-20			Bond Future	80.24	78.2986	80.2373	78.2986	0.00
27/03/2020	2033 On 04-February-21			Bond Future	81.58	79.6081	81.5791	79.6081	0.00
27/03/2020	2037 On 07-May-20			Bond Future	12.43	76.2148	74.9358	76.2148	83,470.00
27/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
27/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
27/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	18276	17	18	17	0.00
27/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	15355	14	15	14	0.00
27/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	18429	17	18	17	0.00
27/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	17589	16	18	16	0.00
27/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	18352	17	18	17	0.00
27/03/2020	2037 On 06-August-20			Bond Future	12.64	73.1874	71.8876	73.1874	300.00
27/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	17	0	0	0	0.00
27/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	18	0	0	0	0.00
27/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	17	0	0	0	0.00
27/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	17434	16	17	16	0.00
27/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	17361	16	17	16	0.00
27/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	17288	16	17	16	0.00
27/03/2020	2037 On 05-November-20			Bond Future	12.83	74.3746	73.0535	74.3746	0.00
27/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	133	0	0	0	0.00
27/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	128	0	0	0	0.00
27/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	131	0	0	0	0.00
27/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	16268	15	16	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
27/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	16132	15	16	15	0.00
27/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	16200	15	16	15	0.00
27/03/2020	2037 On 04-February-21			Bond Future	13.04	71.3444	70.0016	71.3444	0.00
27/03/2020	2037 On 04-February-21	11.97	Call	Bond Future	1685	2	2	2	300.00
27/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	105	0	0	0	72.00
27/03/2020	2037 On 04-February-21	13.73	Call	Bond Future	5711	7	6	7	0.00
27/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	290	0	0	0	0.00
27/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	260	0	0	0	0.00
27/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	541	1	1	1	0.00
27/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	1585	2	2	2	0.00
27/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	264	0	0	0	0.00
27/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	343	0	0	0	240.00
27/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	267	0	0	0	0.00
27/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	16578	15	17	15	0.00
27/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	7725	7	8	7	240.00
27/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	15350	14	15	14	0.00
27/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	16710	15	17	15	0.00
27/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	13092	12	13	12	72.00
27/03/2020	2037 On 04-February-21	13.73	Put	Bond Future	2389	2	2	2	300.00
27/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	16185	15	16	15	72.00
27/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	16644	15	17	15	0.00
27/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	21037	20	21	20	0.00
27/03/2020	2037 On 04-February-21	11.97	Put	Bond Future	7426	7	7	7	0.00
27/03/2020	2038 On 07-May-20			Bond Future	81.97	81.9594	81.9670	81.9594	11,856.00
27/03/2020	2038 On 06-August-20			Bond Future	81.62	81.6095	81.6169	81.6095	0.00
27/03/2020	2038 On 05-November-20			Bond Future	82.96	82.9519	82.9594	82.9519	0.00
27/03/2020	2038 On 04-February-21			Bond Future	82.63	82.6192	82.6268	82.6192	0.00
27/03/2020	2040 On 07-May-20			Bond Future	12.44	78.7874	77.4001	78.7874	65,728.00
27/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2040 On 07-May-20	12.70	Call	Bond Future	2240	3	2	3	325.00
27/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
27/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2040 On 07-May-20	12.20	Call	Bond Future	809	1	1	1	325.00
27/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	13	0	0	0	450.00
27/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
27/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
27/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	255	1	0	1	450.00
27/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	15372	14	15	14	0.00
27/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	18745	17	19	17	0.00
27/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	4090	3	4	3	0.00
27/03/2020	2040 On 07-May-20	12.20	Put	Bond Future	2207	1	2	1	0.00
27/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	8434	7	8	7	0.00
27/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	17762	16	18	16	0.00
27/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	18580	17	19	17	0.00
27/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	20677	19	21	19	0.00
27/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	16555	15	17	15	0.00
27/03/2020	2040 On 07-May-20	12.70	Put	Bond Future	764	0	1	0	0.00
27/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	18663	17	19	17	0.00
27/03/2020	2040 On 06-August-20			Bond Future	12.64	75.5510	74.1411	75.5510	600.00
27/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	17	0	0	0	0.00
27/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	150	0	0	0	0.00
27/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	18	0	0	0	0.00
27/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	18	0	0	0	0.00
27/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	349	1	0	1	0.00
27/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	131	0	0	0	0.00
27/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	4	0	0	0	800.00
27/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	20	0	0	0	800.00
27/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	17110	16	17	16	0.00
27/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	11831	11	12	11	800.00
27/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	21159	20	21	20	0.00
27/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	17422	16	17	16	0.00
27/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	11424	10	11	10	12,538.00
27/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	17501	16	18	16	0.00
27/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	8802	8	9	8	517.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	17344	16	17	16	0.00
27/03/2020	2040 On 05-November-20			Bond Future	12.83	76.7766	75.3436	76.7766	0.00
27/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	41	0	0	0	2,000.00
27/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	72	0	0	0	2,000.00
27/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	24	0	0	0	2,000.00
27/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	130	0	0	0	0.00
27/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	114	0	0	0	2,000.00
27/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	1079	1	1	1	0.00
27/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	132	0	0	0	0.00
27/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	843	1	1	1	0.00
27/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	135	0	0	0	0.00
27/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	8757	8	9	8	2,000.00
27/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	16389	15	16	15	0.00
27/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	16316	15	16	15	0.00
27/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	18729	17	19	17	0.00
27/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	22770	21	23	21	0.00
27/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	7715	7	8	7	2,000.00
27/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	16462	15	16	15	0.00
27/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	16980	16	17	16	0.00
27/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	20871	19	21	19	0.00
27/03/2020	2040 On 04-February-21			Bond Future	13.04	73.5356	72.0790	73.5356	0.00
27/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	1386	2	1	2	0.00
27/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	179	0	0	0	800.00
27/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	294	0	0	0	0.00
27/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	69	0	0	0	500.00
27/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	80	0	0	0	800.00
27/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	298	0	0	0	0.00
27/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	1173	2	1	2	0.00
27/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	231	0	0	0	500.00
27/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	290	0	0	0	0.00
27/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	16934	16	17	16	0.00
27/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	9727	9	10	9	500.00
27/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	18081	17	18	17	0.00
27/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	23935	23	24	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
27/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	23274	22	23	22	0.00
27/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	19340	18	19	18	0.00
27/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	16793	15	17	15	0.00
27/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	16864	16	17	16	0.00
27/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	8865	8	9	8	800.00
27/03/2020	2044 On 07-May-20			Bond Future	12.44	75.8218	74.4719	75.8218	82,892.00
27/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	3	0	0	0	0.00
27/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
27/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
27/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
27/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
27/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
27/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	13	0	0	0	0.00
27/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
27/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	9	0	0	0	0.00
27/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	8979	8	9	8	556.00
27/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	8495	7	8	7	100.00
27/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	23091	22	23	22	0.00
27/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	17429	16	17	16	0.00
27/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	16852	16	17	16	0.00
27/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	18348	17	18	17	0.00
27/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	18432	17	18	17	0.00
27/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	21377	20	21	20	0.00
27/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	16934	16	17	16	0.00
27/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	10467	9	10	9	129.00
27/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	22454	21	22	21	0.00
27/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	18263	17	18	17	0.00
27/03/2020	2044 On 06-August-20			Bond Future	12.63	72.6628	71.2909	72.6628	500.00
27/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	2	0	0	0	602.00
27/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	11	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
27/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	16	0	0	0	602.00
27/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
27/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	6	0	0	0	140.00
27/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	12	0	0	0	0.00
27/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	260	0	0	0	0.00
27/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	186	0	0	0	0.00
27/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	11	0	0	0	0.00
27/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	18835	17	19	17	0.00
27/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	10870	10	11	10	140.00
27/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	26468	25	26	25	0.00
27/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	20603	19	21	19	0.00
27/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	18752	17	19	17	0.00
27/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	9823	9	10	9	602.00
27/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	18918	18	19	18	0.00
27/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	17933	17	18	17	0.00
27/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	23235	22	23	22	0.00
27/03/2020	2044 On 05-November-20			Bond Future	12.81	73.8415	72.4472	73.8415	0.00
27/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	40	0	0	0	1,815.00
27/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	67	0	0	0	0.00
27/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	742	1	1	1	0.00
27/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	143	0	0	0	0.00
27/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	148	0	0	0	0.00
27/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	792	1	1	1	0.00
27/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	69	0	0	0	568.00
27/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	474	1	0	1	0.00
27/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	14	0	0	0	568.00
27/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	80	0	0	0	525.00
27/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	16	0	0	0	525.00
27/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	556	1	1	1	0.00
27/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	5	0	0	0	1,815.00
27/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	76	0	0	0	1,815.00
27/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	146	0	0	0	0.00
27/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	16122	15	16	15	0.00
27/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	18662	17	19	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
27/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	24411	23	24	23	0.00
27/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	16047	15	16	15	0.00
27/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	18503	17	19	17	0.00
27/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	10576	9	11	9	1,815.00
27/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	9068	8	9	8	1,815.00
27/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	28787	27	29	27	0.00
27/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	24861	23	25	23	0.00
27/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	19142	18	19	18	0.00
27/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	21114	20	21	20	0.00
27/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	11252	10	11	10	525.00
27/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	16196	15	16	15	0.00
27/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	9348	8	9	8	568.00
27/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	19061	18	19	18	0.00
27/03/2020	2044 On 04-February-21			Bond Future	13.01	70.6773	69.2601	70.6773	0.00
27/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	263	0	0	0	0.00
27/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	271	0	0	0	0.00
27/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	164	0	0	0	0.00
27/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	512	1	1	1	0.00
27/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	87	0	0	0	405.00
27/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	267	0	0	0	0.00
27/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	241	0	0	0	0.00
27/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	17720	16	18	16	405.00
27/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	22698	21	23	21	0.00
27/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	13889	13	14	13	405.00
27/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	17205	16	17	16	0.00
27/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	17278	16	17	16	0.00
27/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	19621	18	20	18	0.00
27/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	17132	16	17	16	0.00
27/03/2020	2046 On 07-May-20			Bond Future	72.86	68.4213	72.8600	68.4213	15,286.00
27/03/2020	2046 On 06-August-20			Bond Future	74.06	69.5438	74.0553	69.5438	0.00
27/03/2020	2046 On 05-November-20			Bond Future	73.48	68.8922	73.4776	68.8922	0.00
27/03/2020	2046 On 04-February-21			Bond Future	74.71	70.0442	74.7065	70.0442	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
27/03/2020	2050 On 07-May-20			Bond Future	72.66	68.1366	72.6606	68.1366	15,560.00
27/03/2020	2050 On 06-August-20			Bond Future	71.97	67.3750	71.9730	67.3750	0.00
27/03/2020	2050 On 05-November-20			Bond Future	73.16	68.4833	73.1568	68.4833	0.00
27/03/2020	2050 On 04-February-21			Bond Future	72.46	67.7085	72.4602	67.7085	0.00
27/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	AL37 On 07-May-20			Index Future	629.13	633.2220	629.1340	633.2220	0.00
27/03/2020	AL37 On 06-August-20			Index Future	639.19	643.3440	639.1890	643.3440	0.00
27/03/2020	AL37 On 05-November-20			Index Future	649.66	653.8850	649.6610	653.8850	0.00
27/03/2020	AL37 On 04-February-21			Index Future	660.38	664.6700	660.3760	664.6700	0.00
27/03/2020	AL7T On 07-May-20			Index Future	681.23	688.6450	681.2340	688.6450	0.00
27/03/2020	AL7T On 06-August-20			Index Future	692.12	699.6540	692.1210	699.6540	0.00
27/03/2020	AL7T On 05-November-20			Index Future	703.46	711.1170	703.4600	711.1170	0.00
27/03/2020	AL7T On 04-February-21			Index Future	715.06	722.8460	715.0630	722.8460	0.00
27/03/2020	ALBI On 07-May-20			Index Future	617.62	625.2790	617.6230	625.2790	208.00
27/03/2020	ALBI On 06-August-20			Index Future	627.50	635.2750	627.4950	635.2750	0.00
27/03/2020	ALBI On 05-November-20			Index Future	637.78	645.6830	637.7750	645.6830	0.00
27/03/2020	ALBI On 04-February-21			Index Future	648.29	656.3330	648.2940	656.3330	0.00
27/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C035 On 28-February-35			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
27/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C303 On 28-February-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
27/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2020	ES33 On 07-May-20			Bond Future	13.41	65.8717	64.8832	65.8717	350.00
27/03/2020	ES33 On 06-August-20			Bond Future	13.66	66.9361	65.9314	66.9361	0.00
27/03/2020	ES33 On 05-November-20			Bond Future	13.92	64.2338	63.2128	64.2338	0.00
27/03/2020	ES33 On 04-February-21			Bond Future	14.19	65.2933	64.2554	65.2933	0.00
27/03/2020	ES42 On 07-May-20			Bond Future	13.57	65.8965	65.1186	65.8965	4,919.00
27/03/2020	ES42 On 06-August-20			Bond Future	13.81	66.9618	66.1710	66.9618	0.00
27/03/2020	ES42 On 05-November-20			Bond Future	14.06	63.7853	62.9816	63.7853	0.00
27/03/2020	ES42 On 04-February-21			Bond Future	14.31	64.8374	64.0205	64.8374	0.00
27/03/2020	GOVI On 07-May-20			GOVI	610.01	617.6180	610.0120	617.6180	1,180.00
27/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	1099780	102	110	102	0.00
27/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	1099880	102	110	102	0.00
27/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	1099680	102	110	102	0.00
27/03/2020	GOVI On 06-August-20			GOVI	619.76	627.4910	619.7610	627.4910	1.00
27/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	1083690	101	108	101	0.00
27/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	1083590	101	108	101	0.00
27/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	1083790	101	108	101	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
27/03/2020	GOVI On 05-November-20			GOVI	629.91	637.7710	629.9140	637.7710	0.00
27/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	1079360	100	108	100	0.00
27/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	1079160	100	108	100	0.00
27/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	1079260	100	108	100	0.00
27/03/2020	GOVI On 04-February-21			GOVI	640.30	648.2910	640.3040	648.2910	0.00
27/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
27/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	1106360	103	111	103	0.00
27/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	1106460	103	111	103	0.00
27/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	1106560	103	111	103	0.00
27/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/03/2020	IGOV On 07-May-20			Index Future	217.11	213.6480	217.1050	213.6480	983.00
27/03/2020	IGOV On 06-August-20			Index Future	220.63	217.1160	220.6290	217.1160	0.00
27/03/2020	IGOV On 05-November-20			Index Future	224.30	220.7250	224.2960	220.7250	0.00
27/03/2020	IGOV On 04-February-21			Index Future	228.05	224.4160	228.0470	224.4160	0.00
27/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
27/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
27/03/2020	IS05 On 17-December-20			Interest Rate Swap	94.55	94.5100	94.5500	94.5100	0.00
27/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.13	93.0700	93.1300	93.0700	0.00
27/03/2020	IS05 On 15-June-21			Interest Rate Swap	91.74	91.6500	91.7400	91.6500	0.00
27/03/2020	IS05 On 21-September-21			Interest Rate Swap	91.17	91.0500	91.1700	91.0500	0.00
27/03/2020	IS05 On 21-December-21			Interest Rate Swap	92.94	92.8000	92.9400	92.8000	51.00
27/03/2020	IS05 On 15-March-22			Interest Rate Swap	92.90	92.7100	92.9000	92.7100	0.00
27/03/2020	IS05 On 21-June-22			Interest Rate Swap	93.56	93.3300	93.5600	93.3300	0.00
27/03/2020	IS05 On 20-September-22			Interest Rate Swap	97.21	96.9400	97.2100	96.9400	0.00
27/03/2020	IS05 On 20-December-22			Interest Rate Swap	98.23	97.9400	98.2300	97.9400	0.00
27/03/2020	IS05 On 22-March-23			Interest Rate Swap	91.32	91.0100	91.3200	91.0100	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
27/03/2020	IS05 On 20-June-23			Interest Rate Swap	97.41	97.1200	97.4100	97.1200	0.00
27/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
27/03/2020	IS10 On 17-December-25			Interest Rate Swap	92.41	92.2400	92.4100	92.2400	0.00
27/03/2020	IS10 On 16-March-26			Interest Rate Swap	89.75	89.5800	89.7500	89.5800	0.00
27/03/2020	IS10 On 15-June-26			Interest Rate Swap	88.94	88.7800	88.9400	88.7800	0.00
27/03/2020	IS10 On 21-September-26			Interest Rate Swap	91.59	91.4500	91.5900	91.4500	0.00
27/03/2020	IS10 On 21-December-26			Interest Rate Swap	96.07	95.9400	96.0700	95.9400	0.00
27/03/2020	IS10 On 15-March-27			Interest Rate Swap	95.25	95.1200	95.2500	95.1200	0.00
27/03/2020	IS10 On 21-June-27			Interest Rate Swap	97.74	97.6200	97.7400	97.6200	0.00
27/03/2020	IS10 On 20-September-27			Interest Rate Swap	103.75	103.6400	103.7500	103.6400	0.00
27/03/2020	IS10 On 20-December-27			Interest Rate Swap	104.55	104.4500	104.5500	104.4500	0.00
27/03/2020	IS10 On 22-March-28			Interest Rate Swap	98.38	98.2800	98.3800	98.2800	0.00
27/03/2020	IS10 On 20-June-28			Interest Rate Swap	106.14	106.0400	106.1400	106.0400	0.00
27/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
27/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/03/2020	R023 On 07-May-20			Bond Future	7.16	103.4089	103.0017	103.4089	59,868.00
27/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	247	0	0	0	0.00
27/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	241	0	0	0	0.00
27/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	253	0	0	0	0.00
27/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	930	1	1	1	0.00
27/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	911	1	1	1	0.00
27/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	891	1	1	1	0.00
27/03/2020	R023 On 06-August-20			Bond Future	7.23	105.0798	104.6657	105.0798	0.00
27/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	880	1	1	1	0.00
27/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	903	1	1	1	0.00
27/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	891	1	1	1	0.00
27/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	784	1	1	1	0.00
27/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	796	1	1	1	0.00
27/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	807	1	1	1	0.00
27/03/2020	R023 On 05-November-20			Bond Future	7.30	102.8593	102.4383	102.8593	0.00
27/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	1227	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	1214	1	1	1	0.00
27/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	1240	1	1	1	0.00
27/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	904	1	1	1	0.00
27/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	896	1	1	1	0.00
27/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	888	1	1	1	0.00
27/03/2020	R023 On 04-February-21			Bond Future	7.39	104.5559	104.1280	104.5559	0.00
27/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	400	1	0	1	0.00
27/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	409	1	0	1	0.00
27/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	405	1	0	1	0.00
27/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	2433	2	2	2	0.00
27/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	2447	2	2	2	0.00
27/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	2418	2	2	2	0.00
27/03/2020	R035 On 07-May-20			Bond Future	12.34	79.7882	78.4365	79.7882	132,531.00
27/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
27/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
27/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
27/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	1	0	0	0	0.00
27/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	4	0	0	0	0.00
27/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
27/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
27/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
27/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	20872	20	21	20	0.00
27/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	18476	17	18	17	0.00
27/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	18023	17	18	17	0.00
27/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	16532	15	17	15	0.00
27/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	18628	17	19	17	0.00
27/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	15800	14	16	14	0.00
27/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	16312	15	16	15	0.00
27/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	9576	8	10	8	5,000.00
27/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	10768	9	11	9	3,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	18552	17	19	17	0.00
27/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	21425	20	21	20	0.00
27/03/2020	R035 On 06-August-20			Bond Future	12.54	81.0775	79.7036	81.0775	410.00
27/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	1	0	0	0	500.00
27/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	24,761.00
27/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	20	0	0	0	0.00
27/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	10	0	0	0	500.00
27/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	79	0	0	0	0.00
27/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	21	0	0	0	0.00
27/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
27/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	19	0	0	0	0.00
27/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	16258	15	16	15	0.00
27/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	25287	24	25	24	0.00
27/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	16400	15	16	15	0.00
27/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	12698	11	13	11	500.00
27/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	23267	22	23	22	0.00
27/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	16329	15	16	15	0.00
27/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	18137	17	18	17	0.00
27/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	22554	21	23	21	0.00
27/03/2020	R035 On 05-November-20			Bond Future	12.75	77.8982	76.5020	77.8982	0.00
27/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	177	0	0	0	0.00
27/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	180	0	0	0	0.00
27/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	174	0	0	0	0.00
27/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	14704	13	15	13	0.00
27/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	14639	13	15	13	0.00
27/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	14574	13	15	13	0.00
27/03/2020	R035 On 04-February-21			Bond Future	12.97	79.1831	77.7638	79.1831	0.00
27/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	226	0	0	0	0.00
27/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	202	0	0	0	0.00
27/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	199	0	0	0	0.00
27/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	196	0	0	0	0.00
27/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	782	1	1	1	0.00
27/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	17653	16	18	16	0.00
27/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	17720	16	18	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
27/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	17056	16	17	16	650.00
27/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	11078	10	11	10	650.00
27/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	17586	16	18	16	0.00
27/03/2020	R186 On 07-May-20			Bond Future	10.57	104.4528	103.7676	104.4528	88,371.00
27/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	3	0	0	0	0.00
27/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	12578	12	13	12	0.00
27/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	15169	14	15	14	0.00
27/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	8030	7	8	7	0.00
27/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	12470	12	12	12	0.00
27/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	13507	13	14	13	2,500.00
27/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	11445	11	11	11	0.00
27/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	10273	10	10	10	23,172.00
27/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	12524	12	13	12	0.00
27/03/2020	R186 On 06-August-20			Bond Future	10.79	100.8431	100.1464	100.8431	2,180.00
27/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	37	0	0	0	0.00
27/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	27	0	0	0	0.00
27/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	38	0	0	0	0.00
27/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	36	0	0	0	0.00
27/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	11750	11	12	11	0.00
27/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	12312	12	12	12	0.00
27/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	11648	11	12	11	0.00
27/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	11699	11	12	11	0.00
27/03/2020	R186 On 05-November-20			Bond Future	11.02	102.4784	101.7703	102.4784	0.00
27/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	181	0	0	0	0.00
27/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	178	0	0	0	0.00
27/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	176	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
27/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	109	0	0	0	3,500.00
27/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	425	1	0	1	0.00
27/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	45	0	0	0	3,500.00
27/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	12575	12	13	12	0.00
27/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	15055	14	15	14	0.00
27/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	11104	10	11	10	0.00
27/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	8398	8	8	8	3,500.00
27/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	11150	10	11	10	0.00
27/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	11057	10	11	10	0.00
27/03/2020	R186 On 04-February-21			Bond Future	11.28	98.8712	98.1514	98.8712	0.00
27/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	108	0	0	0	0.00
27/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	110	0	0	0	0.00
27/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	111	0	0	0	0.00
27/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	14113	13	14	13	0.00
27/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	14066	13	14	13	0.00
27/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	14161	13	14	13	0.00
27/03/2020	R197 On 07-May-20			Bond Future	298.79	298.7882	298.7942	298.7882	2,507.00
27/03/2020	R197 On 06-August-20			Bond Future	295.91	295.9043	295.9094	295.9043	0.00
27/03/2020	R197 On 05-November-20			Bond Future	300.78	300.7715	300.7762	300.7715	0.00
27/03/2020	R197 On 04-February-21			Bond Future	297.82	297.8114	297.8162	297.8114	0.00
27/03/2020	R202 On 07-May-20			Bond Future	180.49	179.0253	180.4872	179.0253	8,070.00
27/03/2020	R202 On 06-August-20			Bond Future	179.31	177.8270	179.3122	177.8270	0.00
27/03/2020	R202 On 05-November-20			Bond Future	182.26	180.7519	182.2613	180.7519	0.00
27/03/2020	R202 On 04-February-21			Bond Future	181.07	179.5309	181.0654	179.5309	0.00
27/03/2020	R208 On 07-May-20			Bond Future	4.79	102.5649	102.4483	102.5649	29,633.00
27/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	104	0	0	0	0.00
27/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	99	0	0	0	0.00
27/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	93	0	0	0	0.00
27/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	80	0	0	0	0.00
27/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	83	0	0	0	0.00
27/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	76	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
27/03/2020	R208 On 06-August-20			Bond Future	4.10	104.2222	104.1034	104.2222	0.00
27/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	910	1	1	1	0.00
27/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	916	1	1	1	0.00
27/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	904	1	1	1	0.00
27/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
27/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
27/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
27/03/2020	R208 On 05-November-20			Bond Future	2.49	102.5121	102.3912	102.5121	0.00
27/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	894	1	1	1	0.00
27/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	890	1	1	1	0.00
27/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	887	1	1	1	0.00
27/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
27/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
27/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
27/03/2020	R209 On 07-May-20			Bond Future	12.31	59.8792	58.8430	59.8792	72,006.00
27/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	15744	15	16	15	0.00
27/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	15679	15	16	15	0.00
27/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	15810	15	16	15	0.00
27/03/2020	R209 On 06-August-20			Bond Future	12.50	60.8468	59.7936	60.8468	200.00
27/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	49631	49	50	49	0.00
27/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	49740	49	50	49	0.00
27/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	49523	48	50	48	0.00
27/03/2020	R209 On 05-November-20			Bond Future	12.68	58.6853	57.6150	58.6853	0.00
27/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	203	0	0	0	0.00
27/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	209	0	0	0	0.00
27/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	206	0	0	0	0.00
27/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	14076	13	14	13	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
27/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	14018	13	14	13	0.00
27/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	14134	13	14	13	0.00
27/03/2020	R209 On 04-February-21			Bond Future	12.88	59.6533	58.5653	59.6533	0.00
27/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	278	0	0	0	0.00
27/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	282	0	0	0	0.00
27/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	275	0	0	0	0.00
27/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	14419	13	14	13	0.00
27/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	14363	13	14	13	0.00
27/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	14307	13	14	13	0.00
27/03/2020	R210 On 07-May-20			Bond Future	158.42	157.3127	158.4206	157.3127	1,419.00
27/03/2020	R210 On 06-August-20			Bond Future	161.02	159.8939	161.0193	159.8939	0.00
27/03/2020	R210 On 05-November-20			Bond Future	160.95	159.8017	160.9455	159.8017	0.00
27/03/2020	R210 On 04-February-21			Bond Future	163.64	162.4742	163.6371	162.4742	0.00
27/03/2020	R212 On 07-May-20			Bond Future	162.46	161.8863	162.4597	161.8863	6,719.00
27/03/2020	R212 On 06-August-20			Bond Future	162.83	162.2471	162.8294	162.2471	0.00
27/03/2020	R212 On 05-November-20			Bond Future	165.51	164.9158	165.5074	164.9158	0.00
27/03/2020	R212 On 04-February-21			Bond Future	165.95	165.3443	165.9458	165.3443	0.00
27/03/2020	R213 On 07-May-20			Bond Future	11.94	72.6635	71.8029	72.6635	16,774.00
27/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	15944	15	16	15	0.00
27/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	15820	15	16	15	0.00
27/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	15882	15	16	15	0.00
27/03/2020	R213 On 06-August-20			Bond Future	12.15	73.8376	72.9628	73.8376	300.00
27/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	27	0	0	0	0.00
27/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	28	0	0	0	0.00
27/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	27	0	0	0	0.00
27/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	14944	14	15	14	0.00
27/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	14885	14	15	14	0.00
27/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	15003	14	15	14	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
27/03/2020	R213 On 05-November-20			Bond Future	12.36	71.4903	70.6013	71.4903	0.00
27/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	158	0	0	0	0.00
27/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	160	0	0	0	0.00
27/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	163	0	0	0	0.00
27/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	14081	13	14	13	0.00
27/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	14190	13	14	13	0.00
27/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	14135	13	14	13	0.00
27/03/2020	R213 On 04-February-21			Bond Future	12.58	72.6695	71.7658	72.6695	0.00
27/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	160	0	0	0	0.00
27/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	158	0	0	0	0.00
27/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	156	0	0	0	0.00
27/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	16125	15	16	15	0.00
27/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	16181	15	16	15	0.00
27/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	16070	15	16	15	0.00
27/03/2020	R214 On 07-May-20			Bond Future	12.34	58.7415	57.8812	58.7415	21,477.00
27/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
27/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	9	0	0	0	0.00
27/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
27/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	13592	13	14	13	0.00
27/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	14669	14	15	14	0.00
27/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	17766	17	18	17	0.00
27/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	8883	8	9	8	1,250.00
27/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	14601	14	15	14	0.00
27/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	14533	14	15	14	0.00
27/03/2020	R214 On 06-August-20			Bond Future	12.51	59.6906	58.8163	59.6906	300.00
27/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	59	0	0	0	0.00
27/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	60	0	0	0	0.00
27/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	62	0	0	0	0.00
27/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	13931	13	14	13	0.00
27/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	14060	13	14	13	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
27/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	13995	13	14	13	0.00
27/03/2020	R214 On 05-November-20			Bond Future	12.69	57.3672	56.4786	57.3672	0.00
27/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	260	0	0	0	0.00
27/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	263	0	0	0	0.00
27/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	256	0	0	0	0.00
27/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	13318	13	13	13	0.00
27/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	13258	12	13	12	0.00
27/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	13199	12	13	12	0.00
27/03/2020	R214 On 04-February-21			Bond Future	12.88	58.3134	57.4101	58.3134	0.00
27/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	333	0	0	0	0.00
27/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	341	0	0	0	0.00
27/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	337	0	0	0	0.00
27/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	13734	13	14	13	0.00
27/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	13676	13	14	13	0.00
27/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	13792	13	14	13	0.00
27/03/2020	R248 On 07-May-20			Bond Future	12.40	74.6168	73.3147	74.6168	101,327.00
27/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	1	0	0	0	0.00
27/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
27/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
27/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	18619	17	19	17	0.00
27/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	15088	14	15	14	300.00
27/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	19409	18	19	18	0.00
27/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	18706	17	19	17	0.00
27/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	11190	10	11	10	300.00
27/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	18532	17	19	17	0.00
27/03/2020	R248 On 06-August-20			Bond Future	12.58	75.8225	74.4991	75.8225	530.00
27/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	1014	1	1	1	0.00
27/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	298	0	0	0	0.00
27/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	156	0	0	0	640.00
27/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	1	0	0	0	20,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	27	0	0	0	0.00
27/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	28	0	0	0	0.00
27/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	940	1	1	1	470.00
27/03/2020	R248 On 06-August-20	12.75	Call	Bond Future	3040	4	3	4	814.00
27/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	44	0	0	0	640.00
27/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
27/03/2020	R248 On 06-August-20	12.25	Call	Bond Future	1748	2	2	2	814.00
27/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	269	0	0	0	470.00
27/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	28	0	0	0	0.00
27/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	16227	15	16	15	0.00
27/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	9593	8	10	8	0.00
27/03/2020	R248 On 06-August-20	12.25	Put	Bond Future	3671	3	4	3	0.00
27/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	16146	15	16	15	0.00
27/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	5606	5	6	5	0.00
27/03/2020	R248 On 06-August-20	12.75	Put	Bond Future	2123	2	2	2	0.00
27/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	5365	4	5	4	0.00
27/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	26886	26	27	26	0.00
27/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	16307	15	16	15	0.00
27/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	24461	23	24	23	0.00
27/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	11270	10	11	10	0.00
27/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	9272	8	9	8	0.00
27/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	14960	14	15	14	0.00
27/03/2020	R248 On 05-November-20			Bond Future	12.77	72.6213	71.2764	72.6213	0.00
27/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	79	0	0	0	0.00
27/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	78	0	0	0	0.00
27/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	76	0	0	0	0.00
27/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	18612	17	19	17	0.00
27/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	18694	17	19	17	0.00
27/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	18530	17	19	17	0.00
27/03/2020	R248 On 04-February-21			Bond Future	12.97	73.8192	72.4520	73.8192	0.00
27/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	295	0	0	0	0.00
27/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	299	0	0	0	0.00
27/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	304	0	0	0	0.00
27/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	16290	15	16	15	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
27/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	16437	15	16	15	0.00
27/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	16363	15	16	15	0.00