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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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

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	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	11.7125	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	16127	15	0.00
27/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	15445	15	15445	15	5,820.00
27/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	16189	15	16189	15	0.00
27/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	15754	15	15754	15	5,820.00
27/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	18277	17	18277	17	0.00
27/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	13677	13	13677	13	0.00
27/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	16065	15	16065	15	0.00
27/03/2020	2030 On 06-August-20			Bond Future	11.93	79.1538	11.9317	79.1538	325.00
27/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	19	0	19	0	450.00
27/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	12	0	12	0	800.00
27/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	21	0	21	0	0.00
27/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	3	0	3	0	800.00
27/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	514	1	514	1	470.00
27/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	155	0	155	0	470.00
27/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	46	0	46	0	0.00
27/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	22	0	22	0	0.00
27/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	28	0	28	0	323.00
27/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	4	0	4	0	323.00
27/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	22	0	22	0	0.00
27/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	555	1	555	1	0.00
27/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	170	0	170	0	0.00
27/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	94	0	94	0	450.00
27/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	13232	12	13232	12	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
27/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	15034	14	15034	14	0.00
27/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	10048	9	10048	9	0.00
27/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	15093	14	15093	14	0.00
27/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	18751	18	18751	18	0.00
27/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	6419	6	6419	6	0.00
27/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	14505	14	14505	14	0.00
27/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	9787	9	9787	9	0.00
27/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	11387	11	11387	11	0.00
27/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	16531	16	16531	16	0.00
27/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	15153	14	15153	14	0.00
27/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	19634	19	19634	19	0.00
27/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	6640	6	6640	6	0.00
27/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	15390	15	15390	15	0.00
27/03/2020	2030 On 05-November-20			Bond Future	12.14	80.4376	12.1433	80.4376	0.00
27/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	187	0	187	0	0.00
27/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	54	0	54	0	3,000.00
27/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	20	0	20	0	1,000.00
27/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	75	0	75	0	1,000.00
27/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	43	0	43	0	3,000.00
27/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	131	0	131	0	0.00
27/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	269	0	269	0	0.00
27/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	21	0	21	0	14,160.00
27/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	55	0	55	0	14,160.00
27/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	103	0	103	0	3,000.00
27/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	596	1	596	1	0.00
27/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	73	0	73	0	15,947.00
27/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	528	1	528	1	0.00
27/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	135	0	135	0	0.00
27/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	30	0	30	0	15,947.00
27/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	354	0	354	0	0.00
27/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	12	0	12	0	3,000.00
27/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	133	0	133	0	0.00
27/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	14359	14	14359	14	0.00
27/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	18109	17	18109	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	2030 On 05-November-20	9.23	Put	Bond Future	15199	14	15199	14	0.00
27/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	11792	11	11792	11	14,160.00
27/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	20364	20	20364	20	0.00
27/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	9290	9	9290	9	15,947.00
27/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	16343	16	16343	16	0.00
27/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	14249	13	14249	13	0.00
27/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	8830	8	8830	8	3,000.00
27/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	19318	18	19318	18	0.00
27/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	17336	16	17336	16	0.00
27/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	10780	10	10780	10	1,000.00
27/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	14304	13	14304	13	0.00
27/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	21998	21	21998	21	0.00
27/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	16285	15	16285	15	0.00
27/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	20489	20	20489	20	0.00
27/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	13106	12	13106	12	3,000.00
27/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	17395	17	17395	17	0.00
27/03/2020	2030 On 04-February-21			Bond Future	12.37	77.7578	12.3742	77.7578	0.00
27/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	43	0	43	0	1,000.00
27/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	142	0	142	0	0.00
27/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	133	0	133	0	1,000.00
27/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	42	0	42	0	800.00
27/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	140	0	140	0	0.00
27/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	91	0	91	0	800.00
27/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	512	1	512	1	0.00
27/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	138	0	138	0	0.00
27/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	16685	16	16685	16	0.00
27/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	21119	20	21119	20	0.00
27/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	16463	16	16463	16	0.00
27/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	11093	10	11093	10	1,800.00
27/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	18161	17	18161	17	0.00
27/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	16518	16	16518	16	0.00
27/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	16407	16	16407	16	0.00
27/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	21058	20	21058	20	0.00
27/03/2020	2032 On 07-May-20			Bond Future	12.12	77.7165	12.1236	77.7165	81,653.00

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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	9.50	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	9.19	Call	Bond Future	0	0	0	0	0.00
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	9.18	Call	Bond Future	0	0	0	0	0.00
27/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	17424	17	17424	17	0.00
27/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	17356	17	17356	17	0.00
27/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	19924	19	19924	19	0.00
27/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	17288	16	17288	16	0.00
27/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	15013	14	15013	14	3,000.00
27/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	16611	16	16611	16	0.00
27/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	15277	14	15277	14	0.00
27/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	18663	18	18663	18	0.00
27/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	17492	17	17492	17	0.00
27/03/2020	2032 On 06-August-20			Bond Future	12.34	78.9723	12.3357	78.9723	300.00
27/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	55	0	55	0	0.00
27/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	18	0	18	0	0.00
27/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	3	0	3	0	800.00
27/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	12	0	12	0	800.00
27/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	19	0	19	0	0.00
27/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	19	0	19	0	0.00
27/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	16425	16	16425	16	0.00
27/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	16555	16	16555	16	0.00
27/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	21017	20	21017	20	0.00
27/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	17608	17	17608	17	0.00
27/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	16490	16	16490	16	0.00
27/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	13639	13	13639	13	800.00
27/03/2020	2032 On 05-November-20			Bond Future	12.55	76.0974	12.5495	76.0974	0.00
27/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	132	0	132	0	0.00
27/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	805	1	805	1	0.00

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27/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	725	1	725	1	0.00
27/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	42	0	42	0	3,000.00
27/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	103	0	103	0	3,000.00
27/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	77	0	77	0	1,000.00
27/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	134	0	134	0	0.00
27/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	30	0	30	0	1,000.00
27/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	129	0	129	0	0.00
27/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	15646	15	15646	15	0.00
27/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	19724	19	19724	19	0.00
27/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	20862	20	20862	20	0.00
27/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	8439	8	8439	8	1,000.00
27/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	17579	17	17579	17	0.00
27/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	15524	15	15524	15	0.00
27/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	16509	16	16509	16	0.00
27/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	15585	15	15585	15	0.00
27/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	8862	8	8862	8	3,000.00
27/03/2020	2032 On 04-February-21			Bond Future	12.78	77.3526	12.7768	77.3526	0.00
27/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	46	0	46	0	800.00
27/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	162	0	162	0	0.00
27/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	102	0	102	0	800.00
27/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	166	0	166	0	0.00
27/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	705	1	705	1	0.00
27/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	164	0	164	0	0.00
27/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	17441	17	17441	17	0.00
27/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	19497	19	19497	19	0.00
27/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	17380	17	17380	17	0.00
27/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	10813	10	10813	10	800.00
27/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	17502	17	17502	17	0.00
27/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	22779	22	22779	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	12.4313	76.2148	83,470.00

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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	18276	17	0.00
27/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	15355	14	15355	14	0.00
27/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	18429	17	18429	17	0.00
27/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	17589	16	17589	16	0.00
27/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	18352	17	18352	17	0.00
27/03/2020	2037 On 06-August-20			Bond Future	12.64	73.1874	12.6363	73.1874	300.00
27/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	17	0	17	0	0.00
27/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	18	0	18	0	0.00
27/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	17	0	17	0	0.00
27/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	17434	16	17434	16	0.00
27/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	17361	16	17361	16	0.00
27/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	17288	16	17288	16	0.00
27/03/2020	2037 On 05-November-20			Bond Future	12.83	74.3746	12.8319	74.3746	0.00
27/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	133	0	133	0	0.00
27/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	128	0	128	0	0.00
27/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	131	0	131	0	0.00
27/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	16268	15	16268	15	0.00
27/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	16132	15	16132	15	0.00
27/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	16200	15	16200	15	0.00
27/03/2020	2037 On 04-February-21			Bond Future	13.04	71.3444	13.0430	71.3444	0.00
27/03/2020	2037 On 04-February-21	11.97	Call	Bond Future	1685	2	1685	2	300.00
27/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	105	0	105	0	72.00
27/03/2020	2037 On 04-February-21	13.73	Call	Bond Future	5711	7	5711	7	0.00
27/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	290	0	290	0	0.00
27/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	260	0	260	0	0.00
27/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	541	1	541	1	0.00
27/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	1585	2	1585	2	0.00
27/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	264	0	264	0	0.00
27/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	343	0	343	0	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	267	0	267	0	0.00
27/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	16578	15	16578	15	0.00
27/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	7725	7	7725	7	240.00
27/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	15350	14	15350	14	0.00
27/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	16710	15	16710	15	0.00
27/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	13092	12	13092	12	72.00
27/03/2020	2037 On 04-February-21	13.73	Put	Bond Future	2389	2	2389	2	300.00
27/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	16185	15	16185	15	72.00
27/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	16644	15	16644	15	0.00
27/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	21037	20	21037	20	0.00
27/03/2020	2037 On 04-February-21	11.97	Put	Bond Future	7426	7	7426	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	12.4392	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	2240	3	325.00
27/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
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	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	809	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	13	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	255	1	450.00
27/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	15372	14	15372	14	0.00
27/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	18745	17	18745	17	0.00
27/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	4090	3	4090	3	0.00
27/03/2020	2040 On 07-May-20	12.20	Put	Bond Future	2207	1	2207	1	0.00
27/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	8434	7	8434	7	0.00
27/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	17762	16	17762	16	0.00
27/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	18580	17	18580	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	2040 On 07-May-20	9.50	Put	Bond Future	20677	19	20677	19	0.00
27/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	16555	15	16555	15	0.00
27/03/2020	2040 On 07-May-20	12.70	Put	Bond Future	764	0	764	0	0.00
27/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	18663	17	18663	17	0.00
27/03/2020	2040 On 06-August-20			Bond Future	12.64	75.5510	12.6392	75.5510	600.00
27/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	17	0	17	0	0.00
27/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	150	0	150	0	0.00
27/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	18	0	18	0	0.00
27/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	18	0	18	0	0.00
27/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	349	1	349	1	0.00
27/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	131	0	131	0	0.00
27/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	4	0	4	0	800.00
27/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	20	0	20	0	800.00
27/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	17110	16	17110	16	0.00
27/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	11831	11	11831	11	800.00
27/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	21159	20	21159	20	0.00
27/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	17422	16	17422	16	0.00
27/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	11424	10	11424	10	12,538.00
27/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	17501	16	17501	16	0.00
27/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	8802	8	8802	8	517.00
27/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	17344	16	17344	16	0.00
27/03/2020	2040 On 05-November-20			Bond Future	12.83	76.7766	12.8297	76.7766	0.00
27/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	41	0	41	0	2,000.00
27/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	114	0	114	0	2,000.00
27/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	72	0	72	0	2,000.00
27/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	24	0	24	0	2,000.00
27/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	130	0	130	0	0.00
27/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	1079	1	1079	1	0.00
27/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	132	0	132	0	0.00
27/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	843	1	843	1	0.00
27/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	135	0	135	0	0.00
27/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	8757	8	8757	8	2,000.00
27/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	16389	15	16389	15	0.00
27/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	16316	15	16316	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	2040 On 05-November-20	10.00	Put	Bond Future	18729	17	18729	17	0.00
27/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	22770	21	22770	21	0.00
27/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	7715	7	7715	7	2,000.00
27/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	16462	15	16462	15	0.00
27/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	16980	16	16980	16	0.00
27/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	20871	19	20871	19	0.00
27/03/2020	2040 On 04-February-21			Bond Future	13.04	73.5356	13.0354	73.5356	0.00
27/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	1386	2	1386	2	0.00
27/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	179	0	179	0	800.00
27/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	294	0	294	0	0.00
27/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	69	0	69	0	500.00
27/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	80	0	80	0	800.00
27/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	298	0	298	0	0.00
27/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	1173	2	1173	2	0.00
27/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	231	0	231	0	500.00
27/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	290	0	290	0	0.00
27/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	16934	16	16934	16	0.00
27/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	9727	9	9727	9	500.00
27/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	18081	17	18081	17	0.00
27/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	23935	23	23935	23	0.00
27/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	23274	22	23274	22	0.00
27/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	19340	18	19340	18	0.00
27/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	16793	15	16793	15	0.00
27/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	16864	16	16864	16	0.00
27/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	8865	8	8865	8	800.00
27/03/2020	2044 On 07-May-20			Bond Future	12.44	75.8218	12.4364	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	3	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

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 07-May-20	11.09	Call	Bond Future	13	0	13	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	9	0	0.00
27/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	8979	8	8979	8	556.00
27/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	8495	7	8495	7	100.00
27/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	23091	22	23091	22	0.00
27/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	17429	16	17429	16	0.00
27/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	18348	17	18348	17	0.00
27/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	16852	16	16852	16	0.00
27/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	18432	17	18432	17	0.00
27/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	21377	20	21377	20	0.00
27/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	16934	16	16934	16	0.00
27/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	10467	9	10467	9	129.00
27/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	22454	21	22454	21	0.00
27/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	18263	17	18263	17	0.00
27/03/2020	2044 On 06-August-20			Bond Future	12.63	72.6628	12.6301	72.6628	500.00
27/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	2	0	2	0	602.00
27/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	11	0	11	0	0.00
27/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	16	0	16	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	6	0	140.00
27/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	12	0	12	0	0.00
27/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	260	0	260	0	0.00
27/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	186	0	186	0	0.00
27/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	11	0	11	0	0.00
27/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	18835	17	18835	17	0.00
27/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	10870	10	10870	10	140.00
27/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	26468	25	26468	25	0.00
27/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	20603	19	20603	19	0.00
27/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	18752	17	18752	17	0.00
27/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	9823	9	9823	9	602.00
27/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	18918	18	18918	18	0.00
27/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	23235	22	23235	22	0.00

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27/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	17933	17	17933	17	0.00
27/03/2020	2044 On 05-November-20			Bond Future	12.81	73.8415	12.8143	73.8415	0.00
27/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	40	0	40	0	1,815.00
27/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	143	0	143	0	0.00
27/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	67	0	67	0	0.00
27/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	742	1	742	1	0.00
27/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	792	1	792	1	0.00
27/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	69	0	69	0	568.00
27/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	148	0	148	0	0.00
27/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	474	1	474	1	0.00
27/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	14	0	14	0	568.00
27/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	80	0	80	0	525.00
27/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	16	0	16	0	525.00
27/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	556	1	556	1	0.00
27/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	5	0	5	0	1,815.00
27/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	76	0	76	0	1,815.00
27/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	146	0	146	0	0.00
27/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	16122	15	16122	15	0.00
27/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	18662	17	18662	17	0.00
27/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	24411	23	24411	23	0.00
27/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	16047	15	16047	15	0.00
27/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	18503	17	18503	17	0.00
27/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	10576	9	10576	9	1,815.00
27/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	9068	8	9068	8	1,815.00
27/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	28787	27	28787	27	0.00
27/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	24861	23	24861	23	0.00
27/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	19142	18	19142	18	0.00
27/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	21114	20	21114	20	0.00
27/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	11252	10	11252	10	525.00
27/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	9348	8	9348	8	568.00
27/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	16196	15	16196	15	0.00
27/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	19061	18	19061	18	0.00
27/03/2020	2044 On 04-February-21			Bond Future	13.01	70.6773	13.0131	70.6773	0.00
27/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	263	0	263	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 04-February-21	10.37	Call	Bond Future	271	0	271	0	0.00
27/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	164	0	164	0	0.00
27/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	512	1	512	1	0.00
27/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	87	0	87	0	405.00
27/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	267	0	267	0	0.00
27/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	241	0	241	0	0.00
27/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	17720	16	17720	16	405.00
27/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	22698	21	22698	21	0.00
27/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	13889	13	13889	13	405.00
27/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	17205	16	17205	16	0.00
27/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	17278	16	17278	16	0.00
27/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	19621	18	19621	18	0.00
27/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	17132	16	17132	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
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

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	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
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
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

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	ES33 On 07-May-20			Bond Future	13.41	65.8717	13.4101	65.8717	350.00
27/03/2020	ES33 On 06-August-20			Bond Future	13.66	66.9361	13.6615	66.9361	0.00
27/03/2020	ES33 On 05-November-20			Bond Future	13.92	64.2338	13.9171	64.2338	0.00
27/03/2020	ES33 On 04-February-21			Bond Future	14.19	65.2933	14.1929	65.2933	0.00
27/03/2020	ES42 On 07-May-20			Bond Future	13.57	65.8965	13.5690	65.8965	4,919.00
27/03/2020	ES42 On 06-August-20			Bond Future	13.81	66.9618	13.8090	66.9618	0.00
27/03/2020	ES42 On 05-November-20			Bond Future	14.06	63.7853	14.0552	63.7853	0.00
27/03/2020	ES42 On 04-February-21			Bond Future	14.31	64.8374	14.3117	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	1099780	102	0.00
27/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	1099880	102	1099880	102	0.00
27/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	1099680	102	1099680	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	1083690	101	0.00
27/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	1083590	101	1083590	101	0.00
27/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	1083790	101	1083790	101	0.00
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	1079360	100	0.00
27/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	1079160	100	1079160	100	0.00
27/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	1079260	100	1079260	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	1106360	103	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 04-February-21	750.95	Put	GOVI	1106460	103	1106460	103	0.00
27/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	1106560	103	1106560	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
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	8.6830	0.1077	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2020	R023 On 07-May-20			Bond Future	7.16	103.4089	7.1621	103.4089	59,868.00
27/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	247	0	247	0	0.00
27/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	241	0	241	0	0.00
27/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	253	0	253	0	0.00
27/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	930	1	930	1	0.00
27/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	911	1	911	1	0.00
27/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	891	1	891	1	0.00
27/03/2020	R023 On 06-August-20			Bond Future	7.23	105.0798	7.2287	105.0798	0.00
27/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	880	1	880	1	0.00
27/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	903	1	903	1	0.00
27/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	891	1	891	1	0.00
27/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	784	1	784	1	0.00
27/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	796	1	796	1	0.00
27/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	807	1	807	1	0.00
27/03/2020	R023 On 05-November-20			Bond Future	7.30	102.8593	7.3018	102.8593	0.00
27/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	1227	1	1227	1	0.00
27/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	1214	1	1214	1	0.00
27/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	1240	1	1240	1	0.00
27/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	904	1	904	1	0.00
27/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	896	1	896	1	0.00
27/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	888	1	888	1	0.00
27/03/2020	R023 On 04-February-21			Bond Future	7.39	104.5559	7.3941	104.5559	0.00
27/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	400	1	400	1	0.00
27/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	409	1	409	1	0.00
27/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	405	1	405	1	0.00
27/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	2433	2	2433	2	0.00
27/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	2447	2	2447	2	0.00
27/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	2418	2	2418	2	0.00
27/03/2020	R035 On 07-May-20			Bond Future	12.34	79.7882	12.3399	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	9.47	Call	Bond Future	0	0	0	0	0.00
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	9.48	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	4	0	4	0	0.00
27/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	1	0	1	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	20872	20	0.00
27/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	18476	17	18476	17	0.00
27/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	18023	17	18023	17	0.00
27/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	16532	15	16532	15	0.00
27/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	18628	17	18628	17	0.00
27/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	15800	14	15800	14	0.00
27/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	16312	15	16312	15	0.00
27/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	9576	8	9576	8	5,000.00
27/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	10768	9	10768	9	3,530.00
27/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	18552	17	18552	17	0.00
27/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	21425	20	21425	20	0.00
27/03/2020	R035 On 06-August-20			Bond Future	12.54	81.0775	12.5434	81.0775	410.00
27/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	1	0	1	0	500.00
27/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	24,761.00
27/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	20	0	20	0	0.00
27/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	10	0	10	0	500.00
27/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	79	0	79	0	0.00
27/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	21	0	21	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	19	0	0.00
27/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	16258	15	16258	15	0.00
27/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	25287	24	25287	24	0.00
27/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	16400	15	16400	15	0.00
27/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	12698	11	12698	11	500.00
27/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	23267	22	23267	22	0.00
27/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	16329	15	16329	15	0.00
27/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	18137	17	18137	17	0.00
27/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	22554	21	22554	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
27/03/2020	R035 On 05-November-20			Bond Future	12.75	77.8982	12.7502	77.8982	0.00
27/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	177	0	177	0	0.00
27/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	180	0	180	0	0.00
27/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	174	0	174	0	0.00
27/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	14704	13	14704	13	0.00
27/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	14639	13	14639	13	0.00
27/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	14574	13	14574	13	0.00
27/03/2020	R035 On 04-February-21			Bond Future	12.97	79.1831	12.9742	79.1831	0.00
27/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	226	0	226	0	0.00
27/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	202	0	202	0	0.00
27/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	199	0	199	0	0.00
27/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	196	0	196	0	0.00
27/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	782	1	782	1	0.00
27/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	17653	16	17653	16	0.00
27/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	17720	16	17720	16	0.00
27/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	17056	16	17056	16	650.00
27/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	11078	10	11078	10	650.00
27/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	17586	16	17586	16	0.00
27/03/2020	R186 On 07-May-20			Bond Future	10.57	104.4528	10.5667	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	3	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	12578	12	0.00
27/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	15169	14	15169	14	0.00
27/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	8030	7	8030	7	0.00
27/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	12470	12	12470	12	0.00
27/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	13507	13	13507	13	2,500.00
27/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	11445	11	11445	11	0.00
27/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	10273	10	10273	10	23,172.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	12524	12	12524	12	0.00
27/03/2020	R186 On 06-August-20			Bond Future	10.79	100.8431	10.7917	100.8431	2,180.00
27/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	37	0	37	0	0.00
27/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	27	0	27	0	0.00
27/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	38	0	38	0	0.00
27/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	36	0	36	0	0.00
27/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	11750	11	11750	11	0.00
27/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	12312	12	12312	12	0.00
27/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	11648	11	11648	11	0.00
27/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	11699	11	11699	11	0.00
27/03/2020	R186 On 05-November-20			Bond Future	11.02	102.4784	11.0222	102.4784	0.00
27/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	181	0	181	0	0.00
27/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	178	0	178	0	0.00
27/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	176	0	176	0	0.00
27/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	109	0	109	0	3,500.00
27/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	425	1	425	1	0.00
27/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	45	0	45	0	3,500.00
27/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	12575	12	12575	12	0.00
27/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	8398	8	8398	8	3,500.00
27/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	15055	14	15055	14	0.00
27/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	11104	10	11104	10	0.00
27/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	11150	10	11150	10	0.00
27/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	11057	10	11057	10	0.00
27/03/2020	R186 On 04-February-21			Bond Future	11.28	98.8712	11.2755	98.8712	0.00
27/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	108	0	108	0	0.00
27/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	110	0	110	0	0.00
27/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	111	0	111	0	0.00
27/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	14113	13	14113	13	0.00
27/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	14066	13	14066	13	0.00
27/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	14161	13	14161	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

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	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	4.7882	102.5649	29,633.00
27/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	104	0	104	0	0.00
27/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	99	0	99	0	0.00
27/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	93	0	93	0	0.00
27/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	80	0	80	0	0.00
27/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	83	0	83	0	0.00
27/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	76	0	76	0	0.00
27/03/2020	R208 On 06-August-20			Bond Future	4.10	104.2222	4.1044	104.2222	0.00
27/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	910	1	910	1	0.00
27/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	916	1	916	1	0.00
27/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	904	1	904	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	2.4872	102.5121	0.00
27/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	894	1	894	1	0.00
27/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	890	1	890	1	0.00
27/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	887	1	887	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	12.3121	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	15744	15	0.00
27/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	15679	15	15679	15	0.00
27/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	15810	15	15810	15	0.00
27/03/2020	R209 On 06-August-20			Bond Future	12.50	60.8468	12.4972	60.8468	200.00
27/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	49631	49	0.00
27/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	49740	49	49740	49	0.00
27/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	49523	48	49523	48	0.00
27/03/2020	R209 On 05-November-20			Bond Future	12.68	58.6853	12.6822	58.6853	0.00
27/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	203	0	203	0	0.00
27/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	209	0	209	0	0.00
27/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	206	0	206	0	0.00
27/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	14076	13	14076	13	0.00
27/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	14018	13	14018	13	0.00
27/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	14134	13	14134	13	0.00
27/03/2020	R209 On 04-February-21			Bond Future	12.88	59.6533	12.8770	59.6533	0.00
27/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	278	0	278	0	0.00
27/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	282	0	282	0	0.00
27/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	275	0	275	0	0.00
27/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	14419	13	14419	13	0.00
27/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	14363	13	14363	13	0.00
27/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	14307	13	14307	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	11.9450	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	15944	15	0.00
27/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	15820	15	15820	15	0.00
27/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	15882	15	15882	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	R213 On 06-August-20			Bond Future	12.15	73.8376	12.1482	73.8376	300.00
27/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	27	0	27	0	0.00
27/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	28	0	28	0	0.00
27/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	27	0	27	0	0.00
27/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	14944	14	14944	14	0.00
27/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	14885	14	14885	14	0.00
27/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	15003	14	15003	14	0.00
27/03/2020	R213 On 05-November-20			Bond Future	12.36	71.4903	12.3564	71.4903	0.00
27/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	158	0	158	0	0.00
27/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	160	0	160	0	0.00
27/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	163	0	163	0	0.00
27/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	14081	13	14081	13	0.00
27/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	14190	13	14190	13	0.00
27/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	14135	13	14135	13	0.00
27/03/2020	R213 On 04-February-21			Bond Future	12.58	72.6695	12.5828	72.6695	0.00
27/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	160	0	160	0	0.00
27/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	158	0	158	0	0.00
27/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	156	0	156	0	0.00
27/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	16125	15	16125	15	0.00
27/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	16181	15	16181	15	0.00
27/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	16070	15	16070	15	0.00
27/03/2020	R214 On 07-May-20			Bond Future	12.34	58.7415	12.3381	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	9.31	Call	Bond Future	0	0	0	0	1,250.00
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	9	0	0.00
27/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	13592	13	13592	13	0.00
27/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	14669	14	14669	14	0.00
27/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	17766	17	17766	17	0.00
27/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	8883	8	8883	8	1,250.00
27/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	14601	14	14601	14	0.00
27/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	14533	14	14533	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	R214 On 06-August-20			Bond Future	12.51	59.6906	12.5138	59.6906	300.00
27/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	59	0	59	0	0.00
27/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	60	0	60	0	0.00
27/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	62	0	62	0	0.00
27/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	13931	13	13931	13	0.00
27/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	14060	13	14060	13	0.00
27/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	13995	13	13995	13	0.00
27/03/2020	R214 On 05-November-20			Bond Future	12.69	57.3672	12.6912	57.3672	0.00
27/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	260	0	260	0	0.00
27/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	263	0	263	0	0.00
27/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	256	0	256	0	0.00
27/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	13318	13	13318	13	0.00
27/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	13258	12	13258	12	0.00
27/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	13199	12	13199	12	0.00
27/03/2020	R214 On 04-February-21			Bond Future	12.88	58.3134	12.8820	58.3134	0.00
27/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	333	0	333	0	0.00
27/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	341	0	341	0	0.00
27/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	337	0	337	0	0.00
27/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	13734	13	13734	13	0.00
27/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	13676	13	13676	13	0.00
27/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	13792	13	13792	13	0.00
27/03/2020	R248 On 07-May-20			Bond Future	12.40	74.6168	12.4012	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	1	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	18619	17	0.00
27/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	15088	14	15088	14	300.00
27/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	18706	17	18706	17	0.00
27/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	19409	18	19409	18	0.00
27/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	11190	10	11190	10	300.00
27/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	18532	17	18532	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	R248 On 06-August-20			Bond Future	12.58	75.8225	12.5845	75.8225	530.00
27/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	156	0	156	0	640.00
27/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	1014	1	1014	1	0.00
27/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	298	0	298	0	0.00
27/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	1	0	1	0	20,640.00
27/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	27	0	27	0	0.00
27/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	28	0	28	0	0.00
27/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	940	1	940	1	470.00
27/03/2020	R248 On 06-August-20	12.75	Call	Bond Future	3040	4	3040	4	814.00
27/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	44	0	44	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	1748	2	814.00
27/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	269	0	269	0	470.00
27/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	28	0	28	0	0.00
27/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	16227	15	16227	15	0.00
27/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	9593	8	9593	8	0.00
27/03/2020	R248 On 06-August-20	12.25	Put	Bond Future	3671	3	3671	3	0.00
27/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	16146	15	16146	15	0.00
27/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	5606	5	5606	5	0.00
27/03/2020	R248 On 06-August-20	12.75	Put	Bond Future	2123	2	2123	2	0.00
27/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	5365	4	5365	4	0.00
27/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	26886	26	26886	26	0.00
27/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	16307	15	16307	15	0.00
27/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	11270	10	11270	10	0.00
27/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	9272	8	9272	8	0.00
27/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	14960	14	14960	14	0.00
27/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	24461	23	24461	23	0.00
27/03/2020	R248 On 05-November-20			Bond Future	12.77	72.6213	12.7699	72.6213	0.00
27/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	79	0	79	0	0.00
27/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	78	0	78	0	0.00
27/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	76	0	76	0	0.00
27/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	18612	17	18612	17	0.00
27/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	18694	17	18694	17	0.00
27/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	18530	17	18530	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	R248 On 04-February-21			Bond Future	12.97	73.8192	12.9701	73.8192	0.00
27/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	295	0	295	0	0.00
27/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	299	0	299	0	0.00
27/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	304	0	304	0	0.00
27/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	16290	15	16290	15	0.00
27/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	16437	15	16437	15	0.00
27/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	16363	15	16363	15	0.00