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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/03/2020 TO: 26/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	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
26/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	2025 On 07-May-20			Bond Future	123.10	128.7242	123.0955	128.7242	2,087.00
26/03/2020	2025 On 06-August-20			Bond Future	123.61	129.3304	123.6088	129.3304	0.00
26/03/2020	2025 On 05-November-20			Bond Future	125.64	131.4495	125.6419	131.4495	0.00
26/03/2020	2025 On 04-February-21			Bond Future	126.21	132.1194	126.2142	132.1194	0.00
26/03/2020	2029 On 07-May-20			Bond Future	83.38	88.0074	83.3815	88.0074	2,571.00
26/03/2020	2029 On 06-August-20			Bond Future	84.75	89.4518	84.7496	89.4518	0.00
26/03/2020	2029 On 05-November-20			Bond Future	85.00	89.7748	85.0007	89.7748	0.00
26/03/2020	2029 On 04-February-21			Bond Future	86.42	91.2764	86.4223	91.2764	0.00
26/03/2020	2030 On 07-May-20			Bond Future	11.54	80.6619	81.8397	80.6619	104,617.00
26/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
26/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
26/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	12838	14	13	14	0.00
26/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	17438	19	17	19	0.00
26/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	14606	16	15	16	5,820.00
26/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	14915	16	15	16	5,820.00
26/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	15351	17	15	17	0.00
26/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	15226	16	15	16	0.00
26/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	15288	16	15	16	0.00
26/03/2020	2030 On 06-August-20			Bond Future	11.75	77.9572	79.1538	77.9572	325.00
26/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	681	0	1	0	470.00
26/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	219	0	0	0	470.00
26/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	30	0	0	0	450.00
26/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	731	1	1	1	0.00
26/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	240	0	0	0	0.00
26/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	137	0	0	0	450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	43	0	0	0	323.00
26/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	7	0	0	0	323.00
26/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	5	0	0	0	800.00
26/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	19	0	0	0	800.00
26/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	69	0	0	0	0.00
26/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	34	0	0	0	0.00
26/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	35	0	0	0	0.00
26/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	33	0	0	0	0.00
26/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	14312	15	14	15	0.00
26/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	14194	15	14	15	0.00
26/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	14253	15	14	15	0.00
26/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	12403	14	12	14	800.00
26/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	15686	17	16	17	0.00
26/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	18784	20	19	20	0.00
26/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	17902	19	18	19	0.00
26/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	13667	15	14	15	0.00
26/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	10577	12	11	12	0.00
26/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	9004	10	9	10	0.00
26/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	5743	7	6	7	0.00
26/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	14548	16	15	16	0.00
26/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	9260	10	9	10	0.00
26/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	5954	7	6	7	0.00
26/03/2020	2030 On 05-November-20			Bond Future	11.96	79.2166	80.4376	79.2166	0.00
26/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	350	0	0	0	0.00
26/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	247	0	0	0	0.00
26/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	31	0	0	0	14,160.00
26/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	76	0	0	0	14,160.00
26/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	18	0	0	0	3,000.00
26/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	75	0	0	0	3,000.00
26/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	61	0	0	0	3,000.00
26/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	140	0	0	0	3,000.00
26/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	750	1	1	1	0.00
26/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	103	0	0	0	1,000.00
26/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	456	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
26/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	29	0	0	0	1,000.00
26/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	42	0	0	0	15,947.00
26/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	101	0	0	0	15,947.00
26/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	668	0	1	0	0.00
26/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	179	0	0	0	0.00
26/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	176	0	0	0	0.00
26/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	181	0	0	0	0.00
26/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	13429	15	13	15	0.00
26/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	13538	15	14	15	0.00
26/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	13483	15	13	15	0.00
26/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	8564	10	9	10	15,947.00
26/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	15504	17	16	17	0.00
26/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	15446	17	15	17	0.00
26/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	10016	11	10	11	1,000.00
26/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	18464	20	18	20	0.00
26/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	8118	9	8	9	3,000.00
26/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	19631	21	20	21	0.00
26/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	14369	16	14	16	0.00
26/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	17260	18	17	18	0.00
26/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	16550	18	17	18	0.00
26/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	21138	22	21	22	0.00
26/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	16491	18	16	18	0.00
26/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	12300	13	12	13	3,000.00
26/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	19507	21	20	21	0.00
26/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	11007	12	11	12	14,160.00
26/03/2020	2030 On 04-February-21			Bond Future	12.18	76.5169	77.7578	76.5169	0.00
26/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	59	0	0	0	1,000.00
26/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	174	0	0	0	1,000.00
26/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	58	0	0	0	800.00
26/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	122	0	0	0	800.00
26/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	639	0	1	0	0.00
26/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	184	0	0	0	0.00
26/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	182	0	0	0	0.00
26/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	187	0	0	0	0.00

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26/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	15570	17	16	17	0.00
26/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	15681	17	16	17	0.00
26/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	15626	17	16	17	0.00
26/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	10338	11	10	11	1,800.00
26/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	17310	19	17	19	0.00
26/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	20253	21	20	21	0.00
26/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	15846	17	16	17	0.00
26/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	20193	21	20	21	0.00
26/03/2020	2032 On 07-May-20			Bond Future	11.96	76.3772	77.7165	76.3772	81,658.00
26/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
26/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
26/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
26/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
26/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
26/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
26/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	15756	17	16	17	0.00
26/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	16433	18	16	18	0.00
26/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	14422	16	14	16	0.00
26/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	17808	19	18	19	0.00
26/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	14158	15	14	15	3,000.00
26/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	19069	20	19	20	0.00
26/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	16638	18	17	18	0.00
26/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	16501	18	17	18	0.00
26/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	16569	18	17	18	0.00
26/03/2020	2032 On 06-August-20			Bond Future	12.16	77.6117	78.9723	77.6117	300.00
26/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	82	0	0	0	0.00
26/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	5	0	0	0	800.00
26/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	19	0	0	0	800.00
26/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	29	0	0	0	0.00
26/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	28	0	0	0	0.00

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26/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	30	0	0	0	0.00
26/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	15567	17	16	17	0.00
26/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	15697	17	16	17	0.00
26/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	15632	17	16	17	0.00
26/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	16746	18	17	18	0.00
26/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	12797	14	13	14	800.00
26/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	20150	22	20	22	0.00
26/03/2020	2032 On 05-November-20			Bond Future	12.37	74.7099	76.0974	74.7099	0.00
26/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	59	0	0	0	3,000.00
26/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	139	0	0	0	3,000.00
26/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	901	1	1	1	0.00
26/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	43	0	0	0	1,000.00
26/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	105	0	0	0	1,000.00
26/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	995	1	1	1	0.00
26/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	176	0	0	0	0.00
26/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	178	0	0	0	0.00
26/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	173	0	0	0	0.00
26/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	14807	16	15	16	0.00
26/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	14686	16	15	16	0.00
26/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	14746	16	15	16	0.00
26/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	7746	9	8	9	1,000.00
26/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	16724	18	17	18	0.00
26/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	8155	9	8	9	3,000.00
26/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	19992	21	20	21	0.00
26/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	15662	17	16	17	0.00
26/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	18858	20	19	20	0.00
26/03/2020	2032 On 04-February-21			Bond Future	12.59	75.9425	77.3526	75.9425	0.00
26/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	862	1	1	1	0.00
26/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	214	0	0	0	0.00
26/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	63	0	0	0	800.00
26/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	134	0	0	0	800.00
26/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	209	0	0	0	0.00
26/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	212	0	0	0	0.00
26/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	16592	18	17	18	0.00

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26/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	16652	18	17	18	0.00
26/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	18631	20	19	20	0.00
26/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	16531	18	17	18	0.00
26/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	10072	11	10	11	800.00
26/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	21898	23	22	23	0.00
26/03/2020	2033 On 07-May-20			Bond Future	76.97	79.0086	76.9693	79.0086	7,142.00
26/03/2020	2033 On 06-August-20			Bond Future	78.23	80.3053	78.2322	80.3053	0.00
26/03/2020	2033 On 05-November-20			Bond Future	78.30	80.4009	78.2986	80.4009	0.00
26/03/2020	2033 On 04-February-21			Bond Future	79.61	81.7457	79.6081	81.7457	0.00
26/03/2020	2037 On 07-May-20			Bond Future	12.20	75.0281	76.2148	75.0281	83,470.00
26/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
26/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
26/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	16310	17	16	17	0.00
26/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	17150	18	17	18	0.00
26/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	14076	15	14	15	0.00
26/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	16997	18	17	18	0.00
26/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	17073	18	17	18	0.00
26/03/2020	2037 On 06-August-20			Bond Future	12.39	71.9819	73.1874	71.9819	300.00
26/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	33	0	0	0	0.00
26/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	32	0	0	0	0.00
26/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	34	0	0	0	0.00
26/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	16003	17	16	17	0.00
26/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	16149	17	16	17	0.00
26/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	16076	17	16	17	0.00
26/03/2020	2037 On 05-November-20			Bond Future	12.58	73.1448	74.3746	73.1448	0.00
26/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	198	0	0	0	0.00
26/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	201	0	0	0	0.00
26/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	194	0	0	0	0.00
26/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	15014	16	15	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
26/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	14879	16	15	16	0.00
26/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	14946	16	15	16	0.00
26/03/2020	2037 On 04-February-21			Bond Future	12.78	70.0945	71.3444	70.0945	0.00
26/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	475	0	0	0	240.00
26/03/2020	2037 On 04-February-21	13.73	Call	Bond Future	6638	6	7	6	0.00
26/03/2020	2037 On 04-February-21	11.97	Call	Bond Future	2130	2	2	2	300.00
26/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	404	0	0	0	0.00
26/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	154	0	0	0	72.00
26/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	2011	2	2	2	0.00
26/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	374	0	0	0	0.00
26/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	369	0	0	0	0.00
26/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	365	0	0	0	0.00
26/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	731	1	1	1	0.00
26/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	11938	13	12	13	72.00
26/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	15472	17	15	17	0.00
26/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	15407	17	15	17	0.00
26/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	15342	16	15	16	0.00
26/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	6809	8	7	8	240.00
26/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	14957	16	15	16	72.00
26/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	19743	21	20	21	0.00
26/03/2020	2037 On 04-February-21	13.73	Put	Bond Future	1972	2	2	2	300.00
26/03/2020	2037 On 04-February-21	11.97	Put	Bond Future	6528	7	7	7	0.00
26/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	14139	15	14	15	0.00
26/03/2020	2038 On 07-May-20			Bond Future	81.96	89.2201	81.9594	89.2201	11,856.00
26/03/2020	2038 On 06-August-20			Bond Future	81.61	88.9897	81.6095	88.9897	0.00
26/03/2020	2038 On 05-November-20			Bond Future	82.95	90.4479	82.9519	90.4479	0.00
26/03/2020	2038 On 04-February-21			Bond Future	82.62	90.2408	82.6192	90.2408	0.00
26/03/2020	2040 On 07-May-20			Bond Future	12.20	77.3808	78.7874	77.3808	65,728.00
26/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2040 On 07-May-20	12.20	Call	Bond Future	1422	1	1	1	325.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	543	0	1	0	450.00
26/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	43	0	0	0	450.00
26/03/2020	2040 On 07-May-20	12.70	Call	Bond Future	3279	2	3	2	325.00
26/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
26/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
26/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
26/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
26/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	19290	21	19	21	0.00
26/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	15167	17	15	17	0.00
26/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	13985	15	14	15	0.00
26/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	16374	18	16	18	0.00
26/03/2020	2040 On 07-May-20	12.70	Put	Bond Future	415	1	0	1	0.00
26/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	7076	8	7	8	0.00
26/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	2991	4	3	4	0.00
26/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	17358	19	17	19	0.00
26/03/2020	2040 On 07-May-20	12.20	Put	Bond Future	1433	2	1	2	0.00
26/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	17193	19	17	19	0.00
26/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	17275	19	17	19	0.00
26/03/2020	2040 On 06-August-20			Bond Future	12.39	74.1221	75.5510	74.1221	600.00
26/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	253	0	0	0	0.00
26/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	550	0	1	0	0.00
26/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	223	0	0	0	0.00
26/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	9	0	0	0	800.00
26/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	39	0	0	0	800.00
26/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	35	0	0	0	0.00
26/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	36	0	0	0	0.00
26/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	34	0	0	0	0.00
26/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	16108	18	16	18	0.00
26/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	15952	17	16	17	0.00
26/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	16030	17	16	17	0.00
26/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	15719	17	16	17	0.00
26/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	10514	12	11	12	800.00
26/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	19754	21	20	21	0.00
26/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	7593	9	8	9	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
26/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	10117	11	10	11	12,538.00
26/03/2020	2040 On 05-November-20			Bond Future	12.57	75.3196	76.7766	75.3196	0.00
26/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	179	0	0	0	2,000.00
26/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	1463	1	1	1	0.00
26/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	116	0	0	0	2,000.00
26/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	1164	1	1	1	0.00
26/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	68	0	0	0	2,000.00
26/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	41	0	0	0	2,000.00
26/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	206	0	0	0	0.00
26/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	202	0	0	0	0.00
26/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	210	0	0	0	0.00
26/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	14957	16	15	16	0.00
26/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	15102	16	15	16	0.00
26/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	15030	16	15	16	0.00
26/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	21354	23	21	23	0.00
26/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	7645	9	8	9	2,000.00
26/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	19465	21	19	21	0.00
26/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	6666	8	7	8	2,000.00
26/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	17340	19	17	19	0.00
26/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	15612	17	16	17	0.00
26/03/2020	2040 On 04-February-21			Bond Future	12.77	72.0548	73.5356	72.0548	0.00
26/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	1536	1	2	1	0.00
26/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	1797	1	2	1	0.00
26/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	106	0	0	0	500.00
26/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	332	0	0	0	500.00
26/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	121	0	0	0	800.00
26/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	261	0	0	0	800.00
26/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	412	0	0	0	0.00
26/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	423	0	0	0	0.00
26/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	417	0	0	0	0.00
26/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	15530	17	16	17	0.00
26/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	15461	17	15	17	0.00
26/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	15599	17	16	17	0.00
26/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	17965	19	18	19	0.00

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26/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	21859	23	22	23	0.00
26/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	16726	18	17	18	0.00
26/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	7819	9	8	9	800.00
26/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	22515	24	23	24	0.00
26/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	8634	10	9	10	500.00
26/03/2020	2044 On 07-May-20			Bond Future	12.20	74.4534	75.8218	74.4534	83,507.00
26/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
26/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
26/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
26/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	10	0	0	0	0.00
26/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
26/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	42	0	0	0	0.00
26/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
26/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
26/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
26/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	30	0	0	0	0.00
26/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	7650	9	8	9	556.00
26/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	16079	17	16	17	0.00
26/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	15503	17	16	17	0.00
26/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	7173	9	7	9	100.00
26/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	21742	23	22	23	0.00
26/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	9124	10	9	10	129.00
26/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	21104	22	21	22	0.00
26/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	15585	17	16	17	0.00
26/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	17082	18	17	18	0.00
26/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	20027	21	20	21	0.00
26/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	16914	18	17	18	0.00
26/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	16998	18	17	18	0.00
26/03/2020	2044 On 06-August-20			Bond Future	12.39	71.2726	72.6628	71.2726	500.00
26/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	31	0	0	0	602.00
26/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	414	0	0	0	0.00

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26/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	4	0	0	0	602.00
26/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	0	0	140.00
26/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	12	0	0	0	140.00
26/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	304	0	0	0	0.00
26/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	22	0	0	0	0.00
26/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	22	0	0	0	0.00
26/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	23	0	0	0	0.00
26/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	17392	19	17	19	0.00
26/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	17557	19	18	19	0.00
26/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	17474	19	17	19	0.00
26/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	9616	11	10	11	140.00
26/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	19237	21	19	21	0.00
26/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	16576	18	17	18	0.00
26/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	8605	10	9	10	602.00
26/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	25097	26	25	26	0.00
26/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	21865	23	22	23	0.00
26/03/2020	2044 On 05-November-20			Bond Future	12.56	72.4240	73.8415	72.4240	0.00
26/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	675	0	1	0	0.00
26/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	126	0	0	0	525.00
26/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	28	0	0	0	525.00
26/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	783	1	1	1	0.00
26/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	1090	1	1	1	0.00
26/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	66	0	0	0	1,815.00
26/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	110	0	0	0	568.00
26/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	8	0	0	0	1,815.00
26/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	121	0	0	0	1,815.00
26/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	25	0	0	0	568.00
26/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	108	0	0	0	0.00
26/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	1025	1	1	1	0.00
26/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	223	0	0	0	0.00
26/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	227	0	0	0	0.00
26/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	219	0	0	0	0.00
26/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	14878	16	15	16	0.00
26/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	14731	16	15	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
26/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	14804	16	15	16	0.00
26/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	8236	9	8	9	568.00
26/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	17788	19	18	19	0.00
26/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	23477	25	23	25	0.00
26/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	17313	19	17	19	0.00
26/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	27396	29	27	29	0.00
26/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	17708	19	18	19	0.00
26/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	7971	9	8	9	1,815.00
26/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	19746	21	20	21	0.00
26/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	9408	11	9	11	1,815.00
26/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	23028	24	23	24	0.00
26/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	10058	11	10	11	525.00
26/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	17155	19	17	19	0.00
26/03/2020	2044 On 04-February-21			Bond Future	12.75	69.2367	70.6773	69.2367	0.00
26/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	238	0	0	0	0.00
26/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	700	1	1	1	0.00
26/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	343	0	0	0	0.00
26/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	130	0	0	0	405.00
26/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	378	0	0	0	0.00
26/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	383	0	0	0	0.00
26/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	373	0	0	0	0.00
26/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	15971	17	16	17	0.00
26/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	15827	17	16	17	0.00
26/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	15899	17	16	17	0.00
26/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	16405	18	16	18	405.00
26/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	21324	23	21	23	0.00
26/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	12660	14	13	14	405.00
26/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	18278	20	18	20	0.00
26/03/2020	2046 On 07-May-20			Bond Future	68.42	75.4297	68.4213	75.4297	15,286.00
26/03/2020	2046 On 06-August-20			Bond Future	69.54	76.6677	69.5438	76.6677	0.00
26/03/2020	2046 On 05-November-20			Bond Future	68.89	76.1284	68.8922	76.1284	0.00
26/03/2020	2046 On 04-February-21			Bond Future	70.04	77.4018	70.0442	77.4018	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
26/03/2020	2050 On 07-May-20			Bond Future	68.14	75.0827	68.1366	75.0827	15,560.00
26/03/2020	2050 On 06-August-20			Bond Future	67.38	74.4353	67.3750	74.4353	0.00
26/03/2020	2050 On 05-November-20			Bond Future	68.48	75.6551	68.4833	75.6551	0.00
26/03/2020	2050 On 04-February-21			Bond Future	67.71	75.0004	67.7085	75.0004	0.00
26/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	AL37 On 07-May-20			Index Future	633.22	625.1930	633.2220	625.1930	0.00
26/03/2020	AL37 On 06-August-20			Index Future	643.34	635.1900	643.3440	635.1900	0.00
26/03/2020	AL37 On 05-November-20			Index Future	653.89	645.5580	653.8850	645.5580	0.00
26/03/2020	AL37 On 04-February-21			Index Future	664.67	656.2080	664.6700	656.2080	0.00
26/03/2020	AL7T On 07-May-20			Index Future	688.65	678.0930	688.6450	678.0930	0.00
26/03/2020	AL7T On 06-August-20			Index Future	699.65	688.9350	699.6540	688.9350	0.00
26/03/2020	AL7T On 05-November-20			Index Future	711.12	700.1810	711.1170	700.1810	0.00
26/03/2020	AL7T On 04-February-21			Index Future	722.85	711.7320	722.8460	711.7320	0.00
26/03/2020	ALBI On 07-May-20			Index Future	625.28	615.8690	625.2790	615.8690	208.00
26/03/2020	ALBI On 06-August-20			Index Future	635.28	625.7160	635.2750	625.7160	0.00
26/03/2020	ALBI On 05-November-20			Index Future	645.68	635.9300	645.6830	635.9300	0.00
26/03/2020	ALBI On 04-February-21			Index Future	656.33	646.4210	656.3330	646.4210	0.00
26/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	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
26/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	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
26/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2020	ES33 On 07-May-20			Bond Future	13.19	64.8194	65.8717	64.8194	350.00
26/03/2020	ES33 On 06-August-20			Bond Future	13.43	65.8672	66.9361	65.8672	0.00
26/03/2020	ES33 On 05-November-20			Bond Future	13.68	63.1434	64.2338	63.1434	0.00
26/03/2020	ES33 On 04-February-21			Bond Future	13.94	64.1852	65.2933	64.1852	0.00
26/03/2020	ES42 On 07-May-20			Bond Future	13.41	64.8050	65.8965	64.8050	4,919.00
26/03/2020	ES42 On 06-August-20			Bond Future	13.64	65.8527	66.9618	65.8527	0.00
26/03/2020	ES42 On 05-November-20			Bond Future	13.88	62.6542	63.7853	62.6542	0.00
26/03/2020	ES42 On 04-February-21			Bond Future	14.13	63.6879	64.8374	63.6879	0.00
26/03/2020	GOVI On 07-May-20			GOVI	617.62	608.2930	617.6180	608.2930	1,180.00
26/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	1023620	112	102	112	0.00
26/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	1023820	112	102	112	0.00
26/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	1023720	112	102	112	0.00
26/03/2020	GOVI On 06-August-20			GOVI	627.49	618.0200	627.4910	618.0200	1.00
26/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	1006490	110	101	110	0.00
26/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	1006290	110	101	110	0.00
26/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	1006390	110	101	110	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
26/03/2020	GOVI On 05-November-20			GOVI	637.77	628.1070	637.7710	628.1070	0.00
26/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	1000590	110	100	110	0.00
26/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	1000790	110	100	110	0.00
26/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	1000690	110	100	110	0.00
26/03/2020	GOVI On 04-February-21			GOVI	648.29	638.4690	648.2910	638.4690	0.00
26/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
26/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	1026490	112	103	112	0.00
26/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	1026690	112	103	112	0.00
26/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	1026590	112	103	112	0.00
26/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2020	IGOV On 07-May-20			Index Future	213.65	223.3120	213.6480	223.3120	983.00
26/03/2020	IGOV On 06-August-20			Index Future	217.12	226.9380	217.1160	226.9380	0.00
26/03/2020	IGOV On 05-November-20			Index Future	220.73	230.6960	220.7250	230.6960	0.00
26/03/2020	IGOV On 04-February-21			Index Future	224.42	234.5550	224.4160	234.5550	0.00
26/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
26/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
26/03/2020	IS05 On 17-December-20			Interest Rate Swap	94.51	94.5000	94.5100	94.5000	0.00
26/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.07	93.0600	93.0700	93.0600	0.00
26/03/2020	IS05 On 15-June-21			Interest Rate Swap	91.65	91.6300	91.6500	91.6300	0.00
26/03/2020	IS05 On 21-September-21			Interest Rate Swap	91.05	91.0300	91.0500	91.0300	0.00
26/03/2020	IS05 On 21-December-21			Interest Rate Swap	92.80	92.7700	92.8000	92.7700	51.00
26/03/2020	IS05 On 15-March-22			Interest Rate Swap	92.71	92.7000	92.7100	92.7000	0.00
26/03/2020	IS05 On 21-June-22			Interest Rate Swap	93.33	93.3300	93.3300	93.3300	0.00
26/03/2020	IS05 On 20-September-22			Interest Rate Swap	96.94	96.9500	96.9400	96.9500	0.00
26/03/2020	IS05 On 20-December-22			Interest Rate Swap	97.94	97.9700	97.9400	97.9700	0.00
26/03/2020	IS05 On 22-March-23			Interest Rate Swap	91.01	91.0600	91.0100	91.0600	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
26/03/2020	IS05 On 20-June-23			Interest Rate Swap	97.12	97.2000	97.1200	97.2000	0.00
26/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
26/03/2020	IS10 On 17-December-25			Interest Rate Swap	92.24	92.5700	92.2400	92.5700	0.00
26/03/2020	IS10 On 16-March-26			Interest Rate Swap	89.58	89.9400	89.5800	89.9400	0.00
26/03/2020	IS10 On 15-June-26			Interest Rate Swap	88.78	89.1500	88.7800	89.1500	0.00
26/03/2020	IS10 On 21-September-26			Interest Rate Swap	91.45	91.8300	91.4500	91.8300	0.00
26/03/2020	IS10 On 21-December-26			Interest Rate Swap	95.94	96.3100	95.9400	96.3100	0.00
26/03/2020	IS10 On 15-March-27			Interest Rate Swap	95.12	95.5000	95.1200	95.5000	0.00
26/03/2020	IS10 On 21-June-27			Interest Rate Swap	97.62	97.9900	97.6200	97.9900	0.00
26/03/2020	IS10 On 20-September-27			Interest Rate Swap	103.64	103.9900	103.6400	103.9900	0.00
26/03/2020	IS10 On 20-December-27			Interest Rate Swap	104.45	104.7800	104.4500	104.7800	0.00
26/03/2020	IS10 On 22-March-28			Interest Rate Swap	98.28	98.6200	98.2800	98.6200	0.00
26/03/2020	IS10 On 20-June-28			Interest Rate Swap	106.04	106.3900	106.0400	106.3900	0.00
26/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
26/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/03/2020	R023 On 07-May-20			Bond Future	7.00	102.6101	103.4089	102.6101	59,868.00
26/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	401	0	0	0	0.00
26/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	392	0	0	0	0.00
26/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	410	0	0	0	0.00
26/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	641	1	1	1	0.00
26/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	674	1	1	1	0.00
26/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	657	1	1	1	0.00
26/03/2020	R023 On 06-August-20			Bond Future	7.05	104.2686	105.0798	104.2686	0.00
26/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	1127	1	1	1	0.00
26/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	1140	1	1	1	0.00
26/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	1113	1	1	1	0.00
26/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	627	1	1	1	0.00
26/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	607	1	1	1	0.00
26/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	617	1	1	1	0.00
26/03/2020	R023 On 05-November-20			Bond Future	7.10	102.0284	102.8593	102.0284	0.00
26/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	1476	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
26/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	1462	1	1	1	0.00
26/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	1490	1	1	1	0.00
26/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	717	1	1	1	0.00
26/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	731	1	1	1	0.00
26/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	724	1	1	1	0.00
26/03/2020	R023 On 04-February-21			Bond Future	7.17	103.7117	104.5559	103.7117	0.00
26/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	521	0	1	0	0.00
26/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	526	0	1	0	0.00
26/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	515	0	1	0	0.00
26/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	2135	3	2	3	0.00
26/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	2107	3	2	3	0.00
26/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	2121	3	2	3	0.00
26/03/2020	R035 On 07-May-20			Bond Future	12.10	78.5023	79.7882	78.5023	132,815.00
26/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
26/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
26/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
26/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	6	0	0	0	0.00
26/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
26/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
26/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
26/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	15	0	0	0	0.00
26/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	8236	10	8	10	5,000.00
26/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	15181	16	15	16	0.00
26/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	19521	21	20	21	0.00
26/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	9421	11	9	11	3,530.00
26/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	20074	21	20	21	0.00
26/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	14960	16	15	16	0.00
26/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	14448	16	14	16	0.00
26/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	17277	19	17	19	0.00
26/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	16671	18	17	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	17125	18	17	18	0.00
26/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	17201	18	17	18	0.00
26/03/2020	R035 On 06-August-20			Bond Future	12.29	79.7712	81.0775	79.7712	410.00
26/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	20	0	0	0	500.00
26/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	140	0	0	0	0.00
26/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	3	0	0	0	500.00
26/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	2	0	0	0	24,761.00
26/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	1	0	0	0	3,000.00
26/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	39	0	0	0	0.00
26/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	40	0	0	0	0.00
26/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	38	0	0	0	0.00
26/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	15045	16	15	16	0.00
26/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	14903	16	15	16	0.00
26/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	14974	16	15	16	0.00
26/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	23914	25	24	25	0.00
26/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	16773	18	17	18	0.00
26/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	11385	13	11	13	500.00
26/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	21894	23	22	23	0.00
26/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	21182	22	21	22	0.00
26/03/2020	R035 On 05-November-20			Bond Future	12.49	76.5658	77.8982	76.5658	0.00
26/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	274	0	0	0	0.00
26/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	270	0	0	0	0.00
26/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	266	0	0	0	0.00
26/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	13399	15	13	15	0.00
26/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	13335	15	13	15	0.00
26/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	13272	15	13	15	0.00
26/03/2020	R035 On 04-February-21			Bond Future	12.70	77.8289	79.1831	77.8289	0.00
26/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	285	0	0	0	0.00
26/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	326	0	0	0	0.00
26/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	1050	1	1	1	0.00
26/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	289	0	0	0	0.00
26/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	293	0	0	0	0.00
26/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	16257	18	16	18	0.00
26/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	16323	18	16	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	9926	11	10	11	650.00
26/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	15736	17	16	17	650.00
26/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	16389	18	16	18	0.00
26/03/2020	R186 On 07-May-20			Bond Future	10.42	103.1086	104.4528	103.1086	88,334.00
26/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	1	0	0	0	0.00
26/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	7	0	0	0	0.00
26/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	10760	12	11	12	0.00
26/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	7349	9	7	9	0.00
26/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	12822	14	13	14	2,500.00
26/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	14484	16	14	16	0.00
26/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	9588	11	10	11	23,172.00
26/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	11893	13	12	13	0.00
26/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	11785	13	12	13	0.00
26/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	11839	13	12	13	0.00
26/03/2020	R186 On 06-August-20			Bond Future	10.64	99.4775	100.8431	99.4775	2,180.00
26/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	41	0	0	0	0.00
26/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	54	0	0	0	0.00
26/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	53	0	0	0	0.00
26/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	55	0	0	0	0.00
26/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	10969	12	11	12	0.00
26/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	11070	12	11	12	0.00
26/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	11019	12	11	12	0.00
26/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	11629	13	12	13	0.00
26/03/2020	R186 On 05-November-20			Bond Future	10.86	101.0843	102.4784	101.0843	0.00
26/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	143	0	0	0	3,500.00
26/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	530	0	1	0	0.00
26/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	234	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
26/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	227	0	0	0	0.00
26/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	62	0	0	0	3,500.00
26/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	230	0	0	0	0.00
26/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	10447	12	10	12	0.00
26/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	10493	12	10	12	0.00
26/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	14363	16	14	16	0.00
26/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	10402	12	10	12	0.00
26/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	7795	9	8	9	3,500.00
26/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	11901	13	12	13	0.00
26/03/2020	R186 On 04-February-21			Bond Future	11.10	97.4544	98.8712	97.4544	0.00
26/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	142	0	0	0	0.00
26/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	140	0	0	0	0.00
26/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	144	0	0	0	0.00
26/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	13379	15	13	15	0.00
26/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	13473	15	13	15	0.00
26/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	13426	15	13	15	0.00
26/03/2020	R197 On 07-May-20			Bond Future	298.79	297.3382	298.7882	297.3382	2,507.00
26/03/2020	R197 On 06-August-20			Bond Future	295.90	294.4315	295.9043	294.4315	0.00
26/03/2020	R197 On 05-November-20			Bond Future	300.77	299.2560	300.7715	299.2560	0.00
26/03/2020	R197 On 04-February-21			Bond Future	297.81	296.2715	297.8114	296.2715	0.00
26/03/2020	R202 On 07-May-20			Bond Future	179.03	190.2455	179.0253	190.2455	8,070.00
26/03/2020	R202 On 06-August-20			Bond Future	177.83	189.2321	177.8270	189.2321	0.00
26/03/2020	R202 On 05-November-20			Bond Future	180.75	192.3326	180.7519	192.3326	0.00
26/03/2020	R202 On 04-February-21			Bond Future	179.53	191.3058	179.5309	191.3058	0.00
26/03/2020	R208 On 07-May-20			Bond Future	4.65	102.4135	102.5649	102.4135	29,633.00
26/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	174	0	0	0	0.00
26/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	180	0	0	0	0.00
26/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	167	0	0	0	0.00
26/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	40	0	0	0	0.00
26/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	36	0	0	0	0.00
26/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	38	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
26/03/2020	R208 On 06-August-20			Bond Future	3.92	104.0689	104.2222	104.0689	0.00
26/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	1029	1	1	1	0.00
26/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	1023	1	1	1	0.00
26/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	1035	1	1	1	0.00
26/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
26/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
26/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
26/03/2020	R208 On 05-November-20			Bond Future	2.18	102.3499	102.5121	102.3499	0.00
26/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	1011	1	1	1	0.00
26/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	1015	1	1	1	0.00
26/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	1008	1	1	1	0.00
26/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
26/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
26/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
26/03/2020	R209 On 07-May-20			Bond Future	12.09	58.7820	59.8792	58.7820	72,045.00
26/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	14643	16	15	16	0.00
26/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	14774	16	15	16	0.00
26/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	14708	16	15	16	0.00
26/03/2020	R209 On 06-August-20			Bond Future	12.27	59.7321	60.8468	59.7321	200.00
26/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	48686	50	49	50	0.00
26/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	48470	50	48	50	0.00
26/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	48578	50	49	50	0.00
26/03/2020	R209 On 05-November-20			Bond Future	12.44	57.5489	58.6853	57.5489	0.00
26/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	287	0	0	0	0.00
26/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	283	0	0	0	0.00
26/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	291	0	0	0	0.00
26/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	13029	14	13	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
26/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	13143	14	13	14	0.00
26/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	13086	14	13	14	0.00
26/03/2020	R209 On 04-February-21			Bond Future	12.63	58.4983	59.6533	58.4983	0.00
26/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	375	0	0	0	0.00
26/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	380	0	0	0	0.00
26/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	371	0	0	0	0.00
26/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	13428	14	13	14	0.00
26/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	13317	14	13	14	0.00
26/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	13372	14	13	14	0.00
26/03/2020	R210 On 07-May-20			Bond Future	157.31	166.3253	157.3127	166.3253	1,419.00
26/03/2020	R210 On 06-August-20			Bond Future	159.89	169.0550	159.8939	169.0550	0.00
26/03/2020	R210 On 05-November-20			Bond Future	159.80	169.1031	159.8017	169.1031	0.00
26/03/2020	R210 On 04-February-21			Bond Future	162.47	171.9317	162.4742	171.9317	0.00
26/03/2020	R212 On 07-May-20			Bond Future	161.89	162.4693	161.8863	162.4693	6,719.00
26/03/2020	R212 On 06-August-20			Bond Future	162.25	162.8404	162.2471	162.8404	0.00
26/03/2020	R212 On 05-November-20			Bond Future	164.92	165.5087	164.9158	165.5087	0.00
26/03/2020	R212 On 04-February-21			Bond Future	165.34	165.9476	165.3443	165.9476	0.00
26/03/2020	R213 On 07-May-20			Bond Future	11.76	71.4288	72.6635	71.4288	16,774.00
26/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	14960	16	15	16	0.00
26/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	15084	16	15	16	0.00
26/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	15022	16	15	16	0.00
26/03/2020	R213 On 06-August-20			Bond Future	11.96	72.5833	73.8376	72.5833	300.00
26/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	43	0	0	0	0.00
26/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	44	0	0	0	0.00
26/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	42	0	0	0	0.00
26/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	14143	15	14	15	0.00
26/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	14026	15	14	15	0.00
26/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	14085	15	14	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
26/03/2020	R213 On 05-November-20			Bond Future	12.16	70.2112	71.4903	70.2112	0.00
26/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	215	0	0	0	0.00
26/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	212	0	0	0	0.00
26/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	218	0	0	0	0.00
26/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	13247	14	13	14	0.00
26/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	13355	15	13	15	0.00
26/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	13301	15	13	15	0.00
26/03/2020	R213 On 04-February-21			Bond Future	12.38	71.3695	72.6695	71.3695	0.00
26/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	207	0	0	0	0.00
26/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	210	0	0	0	0.00
26/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	205	0	0	0	0.00
26/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	15326	17	15	17	0.00
26/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	15217	16	15	16	0.00
26/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	15271	17	15	17	0.00
26/03/2020	R214 On 07-May-20			Bond Future	12.16	57.6774	58.7415	57.6774	21,601.00
26/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	1	0	0	0	1,250.00
26/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	21	0	0	0	0.00
26/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
26/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	12733	14	13	14	0.00
26/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	8035	9	8	9	1,250.00
26/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	13809	15	14	15	0.00
26/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	16905	18	17	18	0.00
26/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	13673	15	14	15	0.00
26/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	13741	15	14	15	0.00
26/03/2020	R214 On 06-August-20			Bond Future	12.33	58.6097	59.6906	58.6097	300.00
26/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	89	0	0	0	0.00
26/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	91	0	0	0	0.00
26/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	87	0	0	0	0.00
26/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	13214	14	13	14	0.00
26/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	13086	14	13	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
26/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	13150	14	13	14	0.00
26/03/2020	R214 On 05-November-20			Bond Future	12.50	56.2651	57.3672	56.2651	0.00
26/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	339	0	0	0	0.00
26/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	335	0	0	0	0.00
26/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	344	0	0	0	0.00
26/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	12391	13	12	13	0.00
26/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	12508	14	13	14	0.00
26/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	12449	13	12	13	0.00
26/03/2020	R214 On 04-February-21			Bond Future	12.68	57.1933	58.3134	57.1933	0.00
26/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	430	0	0	0	0.00
26/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	435	0	0	0	0.00
26/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	424	0	0	0	0.00
26/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	12980	14	13	14	0.00
26/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	12866	14	13	14	0.00
26/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	12923	14	13	14	0.00
26/03/2020	R248 On 07-May-20			Bond Future	12.18	73.2680	74.6168	73.2680	101,943.00
26/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
26/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	6	0	0	0	0.00
26/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
26/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	9892	11	10	11	300.00
26/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	18106	19	18	19	0.00
26/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	13786	15	14	15	300.00
26/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	17404	19	17	19	0.00
26/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	17230	19	17	19	0.00
26/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	17317	19	17	19	0.00
26/03/2020	R248 On 06-August-20			Bond Future	12.35	74.4522	75.8225	74.4522	530.00
26/03/2020	R248 On 06-August-20	12.25	Call	Bond Future	2341	2	2	2	814.00
26/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	1331	1	1	1	470.00
26/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	422	0	0	0	470.00
26/03/2020	R248 On 06-August-20	12.75	Call	Bond Future	3861	3	4	3	814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	78	0	0	0	640.00
26/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	1426	1	1	1	0.00
26/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	464	0	0	0	0.00
26/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	255	0	0	0	640.00
26/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	2	0	0	0	20,640.00
26/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	3,000.00
26/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	51	0	0	0	0.00
26/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	52	0	0	0	0.00
26/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	49	0	0	0	0.00
26/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	15006	16	15	16	0.00
26/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	14847	16	15	16	0.00
26/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	14926	16	15	16	0.00
26/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	25563	27	26	27	0.00
26/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	23138	25	23	25	0.00
26/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	10046	11	10	11	0.00
26/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	8114	9	8	9	0.00
26/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	4454	5	4	5	0.00
26/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	13671	15	14	15	0.00
26/03/2020	R248 On 06-August-20	12.75	Put	Bond Future	1620	2	2	2	0.00
26/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	8422	10	8	10	0.00
26/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	4673	6	5	6	0.00
26/03/2020	R248 On 06-August-20	12.25	Put	Bond Future	2940	4	3	4	0.00
26/03/2020	R248 On 05-November-20			Bond Future	12.53	71.2242	72.6213	71.2242	0.00
26/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	124	0	0	0	0.00
26/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	121	0	0	0	0.00
26/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	119	0	0	0	0.00
26/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	17392	19	17	19	0.00
26/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	17311	19	17	19	0.00
26/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	17230	19	17	19	0.00
26/03/2020	R248 On 04-February-21			Bond Future	12.72	72.3992	73.8192	72.3992	0.00
26/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	423	0	0	0	0.00
26/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	411	0	0	0	0.00
26/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	417	0	0	0	0.00
26/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	15114	16	15	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
26/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	15186	16	15	16	0.00
26/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	15043	16	15	16	0.00