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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/03/2020 TO: 31/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	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
31/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	2025 On 07-May-20			Bond Future	133.42	124.4940	133.4242	124.4940	2,087.00
31/03/2020	2025 On 06-August-20			Bond Future	134.03	125.0294	134.0326	125.0294	0.00
31/03/2020	2025 On 05-November-20			Bond Future	136.15	127.0855	136.1537	127.0855	0.00
31/03/2020	2025 On 04-February-21			Bond Future	136.80	127.6820	136.7984	127.6820	0.00
31/03/2020	2029 On 07-May-20			Bond Future	93.82	81.3153	93.8168	81.3153	2,571.00
31/03/2020	2029 On 06-August-20			Bond Future	95.30	82.6489	95.3037	82.6489	0.00
31/03/2020	2029 On 05-November-20			Bond Future	95.67	82.8653	95.6695	82.8653	0.00
31/03/2020	2029 On 04-February-21			Bond Future	97.20	84.2511	97.1967	84.2511	0.00
31/03/2020	2030 On 07-May-20			Bond Future	11.03	81.0374	84.4033	81.0374	104,521.00
31/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
31/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
31/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	12725	16	13	16	0.00
31/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	12043	15	12	15	5,820.00
31/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	12787	16	13	16	0.00
31/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	12352	16	12	16	5,820.00
31/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	14875	18	15	18	0.00
31/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	10275	14	10	14	0.00
31/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	12663	16	13	16	0.00
31/03/2020	2030 On 06-August-20			Bond Future	11.23	78.3380	81.7119	78.3380	200.00
31/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	49	0	0	0	450.00
31/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	7	0	0	0	800.00
31/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	30	0	0	0	800.00
31/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	54	0	0	0	0.00
31/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	1147	1	1	1	470.00
31/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	376	0	0	0	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	117	0	0	0	0.00
31/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	57	0	0	0	0.00
31/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	70	0	0	0	323.00
31/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	11	0	0	0	323.00
31/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	55	0	0	0	0.00
31/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	1228	1	1	1	0.00
31/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	411	0	0	0	0.00
31/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	234	0	0	0	450.00
31/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	9892	13	10	13	800.00
31/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	11658	15	12	15	0.00
31/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	6859	10	7	10	0.00
31/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	11716	15	12	15	0.00
31/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	15347	19	15	19	0.00
31/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	3682	6	4	6	0.00
31/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	11137	14	11	14	0.00
31/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	6618	10	7	10	0.00
31/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	8116	11	8	11	0.00
31/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	11775	15	12	15	0.00
31/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	13139	16	13	16	0.00
31/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	16228	20	16	20	0.00
31/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	3862	7	4	7	0.00
31/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	12009	15	12	15	0.00
31/03/2020	2030 On 05-November-20			Bond Future	11.42	79.6084	82.9861	79.6084	0.00
31/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	383	0	0	0	0.00
31/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	114	0	0	0	3,000.00
31/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	44	0	0	0	1,000.00
31/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	158	0	0	0	1,000.00
31/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	92	0	0	0	3,000.00
31/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	272	0	0	0	0.00
31/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	542	0	1	0	0.00
31/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	45	0	0	0	14,160.00
31/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	116	0	0	0	14,160.00
31/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	215	0	0	0	3,000.00
31/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	1147	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
31/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	155	0	0	0	15,947.00
31/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	1024	1	1	1	0.00
31/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	281	0	0	0	0.00
31/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	63	0	0	0	15,947.00
31/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	27	0	0	0	3,000.00
31/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	704	0	1	0	0.00
31/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	276	0	0	0	0.00
31/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	11086	14	11	14	0.00
31/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	6371	9	6	9	15,947.00
31/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	14742	18	15	18	0.00
31/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	11896	15	12	15	0.00
31/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	8650	12	9	12	14,160.00
31/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	16974	20	17	20	0.00
31/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	13009	16	13	16	0.00
31/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	10979	14	11	14	0.00
31/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	5966	9	6	9	3,000.00
31/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	15936	19	16	19	0.00
31/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	13982	17	14	17	0.00
31/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	7716	11	8	11	1,000.00
31/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	11032	14	11	14	0.00
31/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	18597	22	19	22	0.00
31/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	12953	16	13	16	0.00
31/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	17097	20	17	20	0.00
31/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	9887	13	10	13	3,000.00
31/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	14040	17	14	17	0.00
31/03/2020	2030 On 04-February-21			Bond Future	11.63	76.9149	80.2853	76.9149	0.00
31/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	81	0	0	0	1,000.00
31/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	266	0	0	0	0.00
31/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	248	0	0	0	1,000.00
31/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	79	0	0	0	800.00
31/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	262	0	0	0	0.00
31/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	172	0	0	0	800.00
31/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	920	1	1	1	0.00
31/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	259	0	0	0	0.00

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31/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	13393	17	13	17	0.00
31/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	17748	21	18	21	0.00
31/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	13176	16	13	16	0.00
31/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	8092	11	8	11	1,800.00
31/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	14833	18	15	18	0.00
31/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	13230	16	13	16	0.00
31/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	13122	16	13	16	0.00
31/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	17687	21	18	21	0.00
31/03/2020	2032 On 07-May-20			Bond Future	11.47	76.8735	80.3082	76.8735	80,770.00
31/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
31/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
31/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
31/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
31/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
31/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
31/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	13978	17	14	17	0.00
31/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	13910	17	14	17	0.00
31/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	16477	20	16	20	0.00
31/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	13841	17	14	17	0.00
31/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	11567	15	12	15	3,000.00
31/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	13164	17	13	17	0.00
31/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	11830	15	12	15	0.00
31/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	15216	19	15	19	0.00
31/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	14046	17	14	17	0.00
31/03/2020	2032 On 06-August-20			Bond Future	11.66	78.1151	81.5610	78.1151	300.00
31/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	122	0	0	0	0.00
31/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	39	0	0	0	0.00
31/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	5	0	0	0	800.00
31/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	25	0	0	0	800.00
31/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	40	0	0	0	0.00

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31/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	41	0	0	0	0.00
31/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	12989	16	13	16	0.00
31/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	13118	17	13	17	0.00
31/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	17562	21	18	21	0.00
31/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	14163	18	14	18	0.00
31/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	13054	16	13	16	0.00
31/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	10248	14	10	14	800.00
31/03/2020	2032 On 05-November-20			Bond Future	11.86	75.2261	78.6783	75.2261	0.00
31/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	251	0	0	0	0.00
31/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	1312	1	1	1	0.00
31/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	1447	1	1	1	0.00
31/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	81	0	0	0	3,000.00
31/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	197	0	0	0	3,000.00
31/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	147	0	0	0	1,000.00
31/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	255	0	0	0	0.00
31/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	58	0	0	0	1,000.00
31/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	247	0	0	0	0.00
31/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	12300	16	12	16	0.00
31/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	16298	20	16	20	0.00
31/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	17426	21	17	21	0.00
31/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	5617	8	6	8	1,000.00
31/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	12182	16	12	16	0.00
31/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	14185	18	14	18	0.00
31/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	13139	16	13	16	0.00
31/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	5985	9	6	9	3,000.00
31/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	12241	16	12	16	0.00
31/03/2020	2032 On 04-February-21			Bond Future	12.07	76.4669	79.9158	76.4669	0.00
31/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	81	0	0	0	800.00
31/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	284	0	0	0	0.00
31/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	179	0	0	0	800.00
31/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	292	0	0	0	0.00
31/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	1196	1	1	1	0.00
31/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	288	0	0	0	0.00
31/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	14104	17	14	17	0.00

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31/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	16113	19	16	19	0.00
31/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	14045	17	14	17	0.00
31/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	7843	11	8	11	800.00
31/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	14164	17	14	17	0.00
31/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	19353	23	19	23	0.00
31/03/2020	2033 On 07-May-20			Bond Future	89.45	80.3005	89.4526	80.3005	7,142.00
31/03/2020	2033 On 06-August-20			Bond Future	90.87	81.6175	90.8703	81.6175	0.00
31/03/2020	2033 On 05-November-20			Bond Future	91.09	81.7393	91.0886	81.7393	0.00
31/03/2020	2033 On 04-February-21			Bond Future	92.54	83.1064	92.5426	83.1064	0.00
31/03/2020	2037 On 07-May-20			Bond Future	11.82	74.7547	78.3886	74.7547	85,490.00
31/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
31/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
31/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	14823	18	15	18	0.00
31/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	11902	16	12	16	0.00
31/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	14976	19	15	19	0.00
31/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	14136	18	14	18	0.00
31/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	14900	19	15	19	0.00
31/03/2020	2037 On 06-August-20			Bond Future	12.01	71.7033	75.3529	71.7033	300.00
31/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	38	0	0	0	0.00
31/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	39	0	0	0	0.00
31/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	37	0	0	0	0.00
31/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	13989	18	14	18	0.00
31/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	13916	18	14	18	0.00
31/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	13844	17	14	17	0.00
31/03/2020	2037 On 05-November-20			Bond Future	12.18	72.8661	76.5280	72.8661	0.00
31/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	269	0	0	0	0.00
31/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	260	0	0	0	0.00
31/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	265	0	0	0	0.00
31/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	12926	16	13	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
31/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	12794	16	13	16	0.00
31/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	12860	16	13	16	0.00
31/03/2020	2037 On 04-February-21			Bond Future	12.38	69.8111	73.4751	69.8111	0.00
31/03/2020	2037 On 04-February-21	11.97	Call	Bond Future	2704	2	3	2	300.00
31/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	187	0	0	0	72.00
31/03/2020	2037 On 04-February-21	13.73	Call	Bond Future	8288	6	8	6	0.00
31/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	507	0	1	0	0.00
31/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	456	0	0	0	0.00
31/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	928	1	1	1	0.00
31/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	2555	2	3	2	0.00
31/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	463	0	0	0	0.00
31/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	598	0	1	0	240.00
31/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	469	0	0	0	0.00
31/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	13306	17	13	17	0.00
31/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	5221	8	5	8	240.00
31/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	12131	16	12	16	0.00
31/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	13433	17	13	17	0.00
31/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	10004	13	10	13	72.00
31/03/2020	2037 On 04-February-21	13.73	Put	Bond Future	1492	2	1	2	300.00
31/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	12929	16	13	16	72.00
31/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	13369	17	13	17	0.00
31/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	17645	21	18	21	0.00
31/03/2020	2037 On 04-February-21	11.97	Put	Bond Future	4970	8	5	8	0.00
31/03/2020	2038 On 07-May-20			Bond Future	100.63	86.3511	100.6290	86.3511	11,962.00
31/03/2020	2038 On 06-August-20			Bond Future	100.53	86.0726	100.5294	86.0726	0.00
31/03/2020	2038 On 05-November-20			Bond Future	102.12	87.4882	102.1204	87.4882	0.00
31/03/2020	2038 On 04-February-21			Bond Future	102.03	87.2314	102.0306	87.2314	0.00
31/03/2020	2040 On 07-May-20			Bond Future	11.81	77.1204	81.1649	77.1204	65,698.00
31/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2040 On 07-May-20	12.70	Call	Bond Future	5346	2	5	2	325.00
31/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
31/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2040 On 07-May-20	12.20	Call	Bond Future	2848	1	3	1	325.00
31/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	126	0	0	0	450.00
31/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
31/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	1266	0	1	0	450.00
31/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
31/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	11608	16	12	16	0.00
31/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	14980	19	15	19	0.00
31/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	1336	4	1	4	0.00
31/03/2020	2040 On 07-May-20	12.20	Put	Bond Future	481	2	0	2	0.00
31/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	4782	9	5	9	0.00
31/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	13997	18	14	18	0.00
31/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	14815	19	15	19	0.00
31/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	16912	21	17	21	0.00
31/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	12790	17	13	17	0.00
31/03/2020	2040 On 07-May-20	12.70	Put	Bond Future	105	1	0	1	0.00
31/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	14898	19	15	19	0.00
31/03/2020	2040 On 06-August-20			Bond Future	11.99	73.8566	77.9220	73.8566	600.00
31/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	47	0	0	0	0.00
31/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	381	0	0	0	0.00
31/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	49	0	0	0	0.00
31/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	50	0	0	0	0.00
31/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	837	0	1	0	0.00
31/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	336	0	0	0	0.00
31/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	11	0	0	0	800.00
31/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	55	0	0	0	800.00
31/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	13363	17	13	17	0.00
31/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	8255	12	8	12	800.00
31/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	17385	21	17	21	0.00
31/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	13672	18	14	18	0.00
31/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	7875	12	8	12	12,538.00
31/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	13750	18	14	18	0.00
31/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	5509	9	6	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
31/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	13595	18	14	18	0.00
31/03/2020	2040 On 05-November-20			Bond Future	12.16	75.0544	79.1372	75.0544	0.00
31/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	98	0	0	0	2,000.00
31/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	169	0	0	0	2,000.00
31/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	59	0	0	0	2,000.00
31/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	295	0	0	0	0.00
31/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	260	0	0	0	2,000.00
31/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	2062	1	2	1	0.00
31/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	300	0	0	0	0.00
31/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	1654	1	2	1	0.00
31/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	305	0	0	0	0.00
31/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	5775	9	6	9	2,000.00
31/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	12763	17	13	17	0.00
31/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	12693	17	13	17	0.00
31/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	15032	19	15	19	0.00
31/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	19011	23	19	23	0.00
31/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	4904	8	5	8	2,000.00
31/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	12834	17	13	17	0.00
31/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	13333	17	13	17	0.00
31/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	17134	21	17	21	0.00
31/03/2020	2040 On 04-February-21			Bond Future	12.35	71.7851	75.8750	71.7851	0.00
31/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	2343	1	2	1	0.00
31/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	336	0	0	0	800.00
31/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	543	0	1	0	0.00
31/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	132	0	0	0	500.00
31/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	152	0	0	0	800.00
31/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	550	0	1	0	0.00
31/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	2007	1	2	1	0.00
31/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	430	0	0	0	500.00
31/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	535	0	1	0	0.00
31/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	13383	17	13	17	0.00
31/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	6766	10	7	10	500.00
31/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	14484	18	14	18	0.00
31/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	20202	24	20	24	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
31/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	19550	24	20	24	0.00
31/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	15701	20	16	20	0.00
31/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	13249	17	13	17	0.00
31/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	13316	17	13	17	0.00
31/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	6025	9	6	9	800.00
31/03/2020	2044 On 07-May-20			Bond Future	11.85	74.1361	77.9393	74.1361	82,870.00
31/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	24	0	0	0	0.00
31/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
31/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
31/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
31/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
31/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
31/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	98	0	0	0	0.00
31/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
31/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
31/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	71	0	0	0	0.00
31/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	5573	9	6	9	556.00
31/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	5113	9	5	9	100.00
31/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	19624	23	20	23	0.00
31/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	13962	18	14	18	0.00
31/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	13385	17	13	17	0.00
31/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	14880	19	15	19	0.00
31/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	14964	19	15	19	0.00
31/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	17909	22	18	22	0.00
31/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	13467	17	13	17	0.00
31/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	7020	11	7	11	129.00
31/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	18986	23	19	23	0.00
31/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	14796	19	15	19	0.00
31/03/2020	2044 On 06-August-20			Bond Future	12.03	70.9493	74.7713	70.9493	3,339.00
31/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	24	0	0	0	0.00
31/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	4	0	0	0	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	36	0	0	0	602.00
31/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	0	0	140.00
31/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	12	0	0	0	140.00
31/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	26	0	0	0	0.00
31/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	568	0	1	0	0.00
31/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	412	0	0	0	0.00
31/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	25	0	0	0	0.00
31/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	15368	19	15	19	0.00
31/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	7616	11	8	11	140.00
31/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	22988	27	23	27	0.00
31/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	17129	21	17	21	0.00
31/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	15286	19	15	19	0.00
31/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	6651	10	7	10	602.00
31/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	14472	18	14	18	0.00
31/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	15451	19	15	19	0.00
31/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	19756	24	20	24	0.00
31/03/2020	2044 On 05-November-20			Bond Future	12.20	72.1000	75.9374	72.1000	0.00
31/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	84	0	0	0	1,815.00
31/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	291	0	0	0	0.00
31/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	140	0	0	0	0.00
31/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	1373	1	1	1	0.00
31/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	301	0	0	0	0.00
31/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	1458	1	1	1	0.00
31/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	143	0	0	0	568.00
31/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	30	0	0	0	568.00
31/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	906	0	1	0	0.00
31/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	165	0	0	0	525.00
31/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	34	0	0	0	525.00
31/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	1051	0	1	0	0.00
31/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	10	0	0	0	1,815.00
31/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	158	0	0	0	1,815.00
31/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	296	0	0	0	0.00
31/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	12782	16	13	16	0.00
31/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	15254	19	15	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	20939	25	21	25	0.00
31/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	15099	19	15	19	0.00
31/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	7581	11	8	11	1,815.00
31/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	6243	9	6	9	1,815.00
31/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	25301	29	25	29	0.00
31/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	12710	16	13	16	0.00
31/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	21386	25	21	25	0.00
31/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	15725	19	16	19	0.00
31/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	17668	21	18	21	0.00
31/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	8194	12	8	12	525.00
31/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	6488	10	6	10	568.00
31/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	12854	17	13	17	0.00
31/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	15646	19	16	19	0.00
31/03/2020	2044 On 04-February-21			Bond Future	12.38	68.9071	72.7500	68.9071	0.00
31/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	463	0	0	0	0.00
31/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	477	0	0	0	0.00
31/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	293	0	0	0	0.00
31/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	880	0	1	0	0.00
31/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	157	0	0	0	405.00
31/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	470	0	0	0	0.00
31/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	425	0	0	0	0.00
31/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	14414	18	14	18	405.00
31/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	19277	23	19	23	0.00
31/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	10767	14	11	14	405.00
31/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	13918	18	14	18	0.00
31/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	13988	18	14	18	0.00
31/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	16260	20	16	20	0.00
31/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	13848	17	14	17	0.00
31/03/2020	2046 On 07-May-20			Bond Future	88.84	73.8468	88.8377	73.8468	15,286.00
31/03/2020	2046 On 06-August-20			Bond Future	90.25	75.0579	90.2456	75.0579	0.00
31/03/2020	2046 On 05-November-20			Bond Future	89.88	74.4967	89.8788	74.4967	0.00
31/03/2020	2046 On 04-February-21			Bond Future	91.31	75.7426	91.3134	75.7426	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
31/03/2020	2050 On 07-May-20			Bond Future	90.98	72.6671	90.9794	72.6671	15,776.00
31/03/2020	2050 On 06-August-20			Bond Future	90.54	71.9793	90.5423	71.9793	0.00
31/03/2020	2050 On 05-November-20			Bond Future	91.98	73.1631	91.9751	73.1631	0.00
31/03/2020	2050 On 04-February-21			Bond Future	91.52	72.4666	91.5239	72.4666	0.00
31/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	AL37 On 07-May-20			Index Future	646.72	629.4250	646.7230	629.4250	0.00
31/03/2020	AL37 On 06-August-20			Index Future	656.70	639.4770	656.7000	639.4770	0.00
31/03/2020	AL37 On 05-November-20			Index Future	667.05	649.9510	667.0460	649.9510	0.00
31/03/2020	AL37 On 04-February-21			Index Future	677.54	660.6710	677.5410	660.6710	0.00
31/03/2020	AL7T On 07-May-20			Index Future	711.22	681.7440	711.2210	681.7440	0.00
31/03/2020	AL7T On 06-August-20			Index Future	722.19	692.6320	722.1930	692.6320	0.00
31/03/2020	AL7T On 05-November-20			Index Future	733.57	703.9770	733.5700	703.9770	0.00
31/03/2020	AL7T On 04-February-21			Index Future	745.11	715.5880	745.1130	715.5880	0.00
31/03/2020	ALBI On 07-May-20			Index Future	641.46	616.6740	641.4620	616.6740	208.00
31/03/2020	ALBI On 06-August-20			Index Future	651.36	626.5230	651.3580	626.5230	0.00
31/03/2020	ALBI On 05-November-20			Index Future	661.62	636.7850	661.6200	636.7850	0.00
31/03/2020	ALBI On 04-February-21			Index Future	672.03	647.2880	672.0300	647.2880	0.00
31/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	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
31/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	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
31/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2020	ES33 On 07-May-20			Bond Future	12.80	64.7606	67.6766	64.7606	350.00
31/03/2020	ES33 On 06-August-20			Bond Future	13.03	65.8065	68.7323	65.8065	0.00
31/03/2020	ES33 On 05-November-20			Bond Future	13.27	63.0857	66.0177	63.0857	0.00
31/03/2020	ES33 On 04-February-21			Bond Future	13.52	64.1263	67.0561	64.1263	0.00
31/03/2020	ES42 On 07-May-20			Bond Future	12.97	64.8395	68.1067	64.8395	4,919.00
31/03/2020	ES42 On 06-August-20			Bond Future	13.19	65.8871	69.1694	65.8871	0.00
31/03/2020	ES42 On 05-November-20			Bond Future	13.41	62.6931	65.9861	62.6931	0.00
31/03/2020	ES42 On 04-February-21			Bond Future	13.65	63.7272	67.0238	63.7272	0.00
31/03/2020	GOVI On 07-May-20			GOVI	633.66	609.1710	633.6620	609.1710	1,180.00
31/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	863280	111	86	111	0.00
31/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	863380	111	86	111	0.00
31/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	863180	111	86	111	0.00
31/03/2020	GOVI On 06-August-20			GOVI	643.44	618.9010	643.4380	618.9010	1.00
31/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	846920	109	85	109	0.00
31/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	846820	109	85	109	0.00
31/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	847020	109	85	109	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
31/03/2020	GOVI On 05-November-20			GOVI	653.58	629.0380	653.5750	629.0380	0.00
31/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	842750	109	84	109	0.00
31/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	842550	109	84	109	0.00
31/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	842650	109	84	109	0.00
31/03/2020	GOVI On 04-February-21			GOVI	663.86	639.4130	663.8590	639.4130	0.00
31/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
31/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	870810	112	87	112	0.00
31/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	870910	112	87	112	0.00
31/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	871010	112	87	112	0.00
31/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/03/2020	IGOV On 07-May-20			Index Future	241.68	216.9540	241.6790	216.9540	983.00
31/03/2020	IGOV On 06-August-20			Index Future	245.47	220.4730	245.4670	220.4730	0.00
31/03/2020	IGOV On 05-November-20			Index Future	249.39	224.1360	249.3930	224.1360	0.00
31/03/2020	IGOV On 04-February-21			Index Future	253.37	227.8850	253.3740	227.8850	0.00
31/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
31/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
31/03/2020	IS05 On 17-December-20			Interest Rate Swap	94.53	94.5400	94.5300	94.5400	0.00
31/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.08	93.1200	93.0800	93.1200	0.00
31/03/2020	IS05 On 15-June-21			Interest Rate Swap	91.67	91.7200	91.6700	91.7200	0.00
31/03/2020	IS05 On 21-September-21			Interest Rate Swap	91.06	91.1400	91.0600	91.1400	0.00
31/03/2020	IS05 On 21-December-21			Interest Rate Swap	92.79	92.9000	92.7900	92.9000	51.00
31/03/2020	IS05 On 15-March-22			Interest Rate Swap	92.77	92.8500	92.7700	92.8500	0.00
31/03/2020	IS05 On 21-June-22			Interest Rate Swap	93.40	93.4900	93.4000	93.4900	0.00
31/03/2020	IS05 On 20-September-22			Interest Rate Swap	96.95	97.1000	96.9500	97.1000	0.00
31/03/2020	IS05 On 20-December-22			Interest Rate Swap	97.85	98.1000	97.8500	98.1000	0.00
31/03/2020	IS05 On 22-March-23			Interest Rate Swap	90.79	91.1600	90.7900	91.1600	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
31/03/2020	IS05 On 20-June-23			Interest Rate Swap	96.76	97.2400	96.7600	97.2400	0.00
31/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
31/03/2020	IS10 On 17-December-25			Interest Rate Swap	90.34	92.1300	90.3400	92.1300	0.00
31/03/2020	IS10 On 16-March-26			Interest Rate Swap	87.55	89.4700	87.5500	89.4700	0.00
31/03/2020	IS10 On 15-June-26			Interest Rate Swap	86.57	88.6300	86.5700	88.6300	0.00
31/03/2020	IS10 On 21-September-26			Interest Rate Swap	89.05	91.2400	89.0500	91.2400	0.00
31/03/2020	IS10 On 21-December-26			Interest Rate Swap	93.37	95.6800	93.3700	95.6800	0.00
31/03/2020	IS10 On 15-March-27			Interest Rate Swap	92.40	94.8300	92.4000	94.8300	0.00
31/03/2020	IS10 On 21-June-27			Interest Rate Swap	94.75	97.3100	94.7500	97.3100	0.00
31/03/2020	IS10 On 20-September-27			Interest Rate Swap	100.68	103.3300	100.6800	103.3300	0.00
31/03/2020	IS10 On 20-December-27			Interest Rate Swap	101.38	104.1500	101.3800	104.1500	0.00
31/03/2020	IS10 On 22-March-28			Interest Rate Swap	95.03	97.9600	95.0300	97.9600	0.00
31/03/2020	IS10 On 20-June-28			Interest Rate Swap	102.75	105.7200	102.7500	105.7200	0.00
31/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
31/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/03/2020	R023 On 07-May-20			Bond Future	6.99	102.6367	103.4491	102.6367	59,868.00
31/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	347	0	0	0	0.00
31/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	337	0	0	0	0.00
31/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	356	0	0	0	0.00
31/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	579	1	1	1	0.00
31/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	563	1	1	1	0.00
31/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	547	1	1	1	0.00
31/03/2020	R023 On 06-August-20			Bond Future	7.06	104.2944	105.0630	104.2944	0.00
31/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	1038	1	1	1	0.00
31/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	1068	1	1	1	0.00
31/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	1053	1	1	1	0.00
31/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	552	1	1	1	0.00
31/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	560	1	1	1	0.00
31/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	569	1	1	1	0.00
31/03/2020	R023 On 05-November-20			Bond Future	7.14	102.0608	102.7784	102.0608	0.00
31/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	1369	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
31/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	1355	1	1	1	0.00
31/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	1383	1	1	1	0.00
31/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	704	1	1	1	0.00
31/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	697	1	1	1	0.00
31/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	691	1	1	1	0.00
31/03/2020	R023 On 04-February-21			Bond Future	7.25	103.7443	104.3952	103.7443	0.00
31/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	394	0	0	0	0.00
31/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	403	0	0	0	0.00
31/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	398	0	0	0	0.00
31/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	2159	3	2	3	0.00
31/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	2174	3	2	3	0.00
31/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	2145	3	2	3	0.00
31/03/2020	R035 On 07-May-20			Bond Future	11.70	78.3366	82.1033	78.3366	132,531.00
31/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
31/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
31/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
31/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	18	0	0	0	0.00
31/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	45	0	0	0	0.00
31/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
31/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
31/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
31/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	17206	21	17	21	0.00
31/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	14810	19	15	19	0.00
31/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	14356	18	14	18	0.00
31/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	12865	17	13	17	0.00
31/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	14962	19	15	19	0.00
31/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	12133	16	12	16	0.00
31/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	12645	16	13	16	0.00
31/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	7118	11	7	11	3,530.00
31/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	5950	10	6	10	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	14886	19	15	19	0.00
31/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	17759	22	18	22	0.00
31/03/2020	R035 On 06-August-20			Bond Future	11.88	79.6019	83.3841	79.6019	410.00
31/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	3	0	0	0	24,761.00
31/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	57	0	0	0	0.00
31/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	4	0	0	0	500.00
31/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	27	0	0	0	500.00
31/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	213	0	0	0	0.00
31/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	58	0	0	0	0.00
31/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	1	0	0	0	3,000.00
31/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	55	0	0	0	0.00
31/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	12615	16	13	16	0.00
31/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	21608	25	22	25	0.00
31/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	12755	16	13	16	0.00
31/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	9152	13	9	13	500.00
31/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	19588	23	20	23	0.00
31/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	12685	16	13	16	0.00
31/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	14474	18	14	18	0.00
31/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	18876	23	19	23	0.00
31/03/2020	R035 On 05-November-20			Bond Future	12.07	76.3985	80.1923	76.3985	0.00
31/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	398	0	0	0	0.00
31/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	404	0	0	0	0.00
31/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	392	0	0	0	0.00
31/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	11231	15	11	15	0.00
31/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	11169	15	11	15	0.00
31/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	11107	15	11	15	0.00
31/03/2020	R035 On 04-February-21			Bond Future	12.27	77.6586	81.4536	77.6586	0.00
31/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	427	0	0	0	0.00
31/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	383	0	0	0	0.00
31/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	378	0	0	0	0.00
31/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	373	0	0	0	0.00
31/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	1386	1	1	1	0.00
31/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	14142	18	14	18	0.00
31/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	14206	18	14	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
31/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	13567	17	14	17	650.00
31/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	7993	11	8	11	650.00
31/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	14077	18	14	18	0.00
31/03/2020	R186 On 07-May-20			Bond Future	9.95	103.8031	106.7171	103.8031	88,394.00
31/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	2	0	0	0	0.00
31/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	27	0	0	0	0.00
31/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	1	0	0	0	0.00
31/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	9629	13	10	13	0.00
31/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	12220	15	12	15	0.00
31/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	5105	8	5	8	0.00
31/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	9520	12	10	12	0.00
31/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	10557	13	11	13	2,500.00
31/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	8496	11	8	11	0.00
31/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	7326	10	7	10	23,172.00
31/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	9575	12	10	12	0.00
31/03/2020	R186 On 06-August-20			Bond Future	10.15	100.1822	103.0859	100.1822	2,180.00
31/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	93	0	0	0	0.00
31/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	70	0	0	0	0.00
31/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	95	0	0	0	0.00
31/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	91	0	0	0	0.00
31/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	8866	12	9	12	0.00
31/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	9415	12	9	12	0.00
31/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	8767	12	9	12	0.00
31/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	8816	12	9	12	0.00
31/03/2020	R186 On 05-November-20			Bond Future	10.36	101.8065	104.6932	101.8065	0.00
31/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	353	0	0	0	0.00
31/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	348	0	0	0	0.00
31/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	342	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
31/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	215	0	0	0	3,500.00
31/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	797	0	1	0	0.00
31/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	91	0	0	0	3,500.00
31/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	9758	13	10	13	0.00
31/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	12177	15	12	15	0.00
31/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	8350	11	8	11	0.00
31/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	5847	8	6	8	3,500.00
31/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	8394	11	8	11	0.00
31/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	8306	11	8	11	0.00
31/03/2020	R186 On 04-February-21			Bond Future	10.59	98.1882	101.0445	98.1882	0.00
31/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	193	0	0	0	0.00
31/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	196	0	0	0	0.00
31/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	199	0	0	0	0.00
31/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	11307	14	11	14	0.00
31/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	11261	14	11	14	0.00
31/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	11353	14	11	14	0.00
31/03/2020	R197 On 07-May-20			Bond Future	309.24	298.8011	309.2357	298.8011	2,507.00
31/03/2020	R197 On 06-August-20			Bond Future	306.35	295.9152	306.3534	295.9152	0.00
31/03/2020	R197 On 05-November-20			Bond Future	311.20	300.7819	311.2017	300.7819	0.00
31/03/2020	R197 On 04-February-21			Bond Future	308.18	297.8219	308.1829	297.8219	0.00
31/03/2020	R202 On 07-May-20			Bond Future	206.58	175.5012	206.5802	175.5012	7,976.00
31/03/2020	R202 On 06-August-20			Bond Future	205.72	174.2438	205.7201	174.2438	0.00
31/03/2020	R202 On 05-November-20			Bond Future	208.98	177.1093	208.9758	177.1093	0.00
31/03/2020	R202 On 04-February-21			Bond Future	208.07	175.8273	208.0695	175.8273	0.00
31/03/2020	R208 On 07-May-20			Bond Future	4.60	102.4841	102.6089	102.4841	29,633.00
31/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	210	0	0	0	0.00
31/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	203	0	0	0	0.00
31/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	196	0	0	0	0.00
31/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	23	0	0	0	0.00
31/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	25	0	0	0	0.00
31/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	22	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
31/03/2020	R208 On 06-August-20			Bond Future	3.94	104.1393	104.2096	104.1393	0.00
31/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	1016	1	1	1	0.00
31/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	1022	1	1	1	0.00
31/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	1010	1	1	1	0.00
31/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
31/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
31/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
31/03/2020	R208 On 05-November-20			Bond Future	2.37	102.4276	102.4353	102.4276	0.00
31/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	938	1	1	1	0.00
31/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	935	1	1	1	0.00
31/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	931	1	1	1	0.00
31/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
31/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
31/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
31/03/2020	R209 On 07-May-20			Bond Future	11.70	58.7119	61.7679	58.7119	72,006.00
31/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	12820	16	13	16	0.00
31/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	12754	16	13	16	0.00
31/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	12885	16	13	16	0.00
31/03/2020	R209 On 06-August-20			Bond Future	11.87	59.6602	62.7315	59.6602	200.00
31/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	46693	50	47	50	0.00
31/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	46802	50	47	50	0.00
31/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	46585	50	47	50	0.00
31/03/2020	R209 On 05-November-20			Bond Future	12.04	57.4793	60.5624	57.4793	0.00
31/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	335	0	0	0	0.00
31/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	345	0	0	0	0.00
31/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	340	0	0	0	0.00
31/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	11263	14	11	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
31/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	11207	14	11	14	0.00
31/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	11319	14	11	14	0.00
31/03/2020	R209 On 04-February-21			Bond Future	12.22	58.4274	61.5149	58.4274	0.00
31/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	466	0	0	0	0.00
31/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	472	0	0	0	0.00
31/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	460	0	0	0	0.00
31/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	11656	15	12	15	0.00
31/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	11601	14	12	14	0.00
31/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	11548	14	12	14	0.00
31/03/2020	R210 On 07-May-20			Bond Future	173.46	158.4337	173.4618	158.4337	1,419.00
31/03/2020	R210 On 06-August-20			Bond Future	176.21	161.0321	176.2110	161.0321	0.00
31/03/2020	R210 On 05-November-20			Bond Future	176.28	160.9583	176.2783	160.9583	0.00
31/03/2020	R210 On 04-February-21			Bond Future	179.09	163.6501	179.0923	163.6501	0.00
31/03/2020	R212 On 07-May-20			Bond Future	165.03	161.6070	165.0288	161.6070	6,719.00
31/03/2020	R212 On 06-August-20			Bond Future	165.35	161.9622	165.3492	161.9622	0.00
31/03/2020	R212 On 05-November-20			Bond Future	167.97	164.6258	167.9660	164.6258	0.00
31/03/2020	R212 On 04-February-21			Bond Future	168.32	165.0494	168.3179	165.0494	0.00
31/03/2020	R213 On 07-May-20			Bond Future	11.27	71.8372	75.0736	71.8372	16,774.00
31/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	12673	16	13	16	0.00
31/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	12550	16	13	16	0.00
31/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	12612	16	13	16	0.00
31/03/2020	R213 On 06-August-20			Bond Future	11.46	72.9975	76.2447	72.9975	300.00
31/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	62	0	0	0	0.00
31/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	65	0	0	0	0.00
31/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	64	0	0	0	0.00
31/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	11699	15	12	15	0.00
31/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	11641	15	12	15	0.00
31/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	11757	15	12	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
31/03/2020	R213 On 05-November-20			Bond Future	11.64	70.6364	73.8906	70.6364	0.00
31/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	300	0	0	0	0.00
31/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	304	0	0	0	0.00
31/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	309	0	0	0	0.00
31/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	10937	14	11	14	0.00
31/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	11043	14	11	14	0.00
31/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	10990	14	11	14	0.00
31/03/2020	R213 On 04-February-21			Bond Future	11.85	71.8015	75.0529	71.8015	0.00
31/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	290	0	0	0	0.00
31/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	286	0	0	0	0.00
31/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	282	0	0	0	0.00
31/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	12967	16	13	16	0.00
31/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	13021	16	13	16	0.00
31/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	12913	16	13	16	0.00
31/03/2020	R214 On 07-May-20			Bond Future	11.74	57.6054	60.7943	57.6054	21,477.00
31/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
31/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	1	0	0	0	1,250.00
31/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	42	0	0	0	0.00
31/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	10680	14	11	14	0.00
31/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	11756	15	12	15	0.00
31/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	14853	18	15	18	0.00
31/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	6003	9	6	9	1,250.00
31/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	11688	15	12	15	0.00
31/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	11620	15	12	15	0.00
31/03/2020	R214 On 06-August-20			Bond Future	11.90	58.5357	61.7427	58.5357	300.00
31/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	109	0	0	0	0.00
31/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	112	0	0	0	0.00
31/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	114	0	0	0	0.00
31/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	11057	14	11	14	0.00
31/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	11183	14	11	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
31/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	11120	14	11	14	0.00
31/03/2020	R214 On 05-November-20			Bond Future	12.06	56.1934	59.4155	56.1934	0.00
31/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	433	0	0	0	0.00
31/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	439	0	0	0	0.00
31/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	427	0	0	0	0.00
31/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	10552	14	11	14	0.00
31/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	10495	14	10	14	0.00
31/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	10438	13	10	13	0.00
31/03/2020	R214 On 04-February-21			Bond Future	12.24	57.1203	60.3501	57.1203	0.00
31/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	552	0	1	0	0.00
31/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	566	0	1	0	0.00
31/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	559	0	1	0	0.00
31/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	11015	14	11	14	0.00
31/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	10960	14	11	14	0.00
31/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	11071	14	11	14	0.00
31/03/2020	R248 On 07-May-20			Bond Future	11.82	73.0337	76.8174	73.0337	100,621.00
31/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	14	0	0	0	0.00
31/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
31/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
31/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	15117	19	15	19	0.00
31/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	11586	15	12	15	300.00
31/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	15204	19	15	19	0.00
31/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	15906	20	16	20	0.00
31/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	7700	11	8	11	300.00
31/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	15030	19	15	19	0.00
31/03/2020	R248 On 06-August-20			Bond Future	11.98	74.2133	78.0158	74.2133	400.00
31/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	2057	1	2	1	0.00
31/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	666	0	1	0	0.00
31/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	360	0	0	0	640.00
31/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	2	0	0	0	20,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	64	0	0	0	0.00
31/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	68	0	0	0	0.00
31/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	1915	1	2	1	470.00
31/03/2020	R248 On 06-August-20	12.75	Call	Bond Future	5392	3	5	3	814.00
31/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	104	0	0	0	640.00
31/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	3,000.00
31/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	605	0	1	0	470.00
31/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	66	0	0	0	0.00
31/03/2020	R248 On 06-August-20	12.25	Call	Bond Future	3394	2	3	2	814.00
31/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	6412	10	6	10	0.00
31/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	12748	17	13	17	0.00
31/03/2020	R248 On 06-August-20	12.25	Put	Bond Future	1800	4	2	4	0.00
31/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	12669	16	13	16	0.00
31/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	3064	6	3	6	0.00
31/03/2020	R248 On 06-August-20	12.75	Put	Bond Future	959	2	1	2	0.00
31/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	2892	6	3	6	0.00
31/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	23370	27	23	27	0.00
31/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	12827	17	13	17	0.00
31/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	20945	25	21	25	0.00
31/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	7957	12	8	12	0.00
31/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	6123	10	6	10	0.00
31/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	11503	15	12	15	0.00
31/03/2020	R248 On 05-November-20			Bond Future	12.15	70.9859	74.8035	70.9859	0.00
31/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	166	0	0	0	0.00
31/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	163	0	0	0	0.00
31/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	159	0	0	0	0.00
31/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	15170	19	15	19	0.00
31/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	15250	19	15	19	0.00
31/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	15090	19	15	19	0.00
31/03/2020	R248 On 04-February-21			Bond Future	12.34	72.1567	75.9802	72.1567	0.00
31/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	537	0	1	0	0.00
31/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	544	0	1	0	0.00
31/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	552	0	1	0	0.00
31/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	13011	17	13	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
31/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	13150	17	13	17	0.00
31/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	13081	17	13	17	0.00