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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	2025 On 07-May-20			Bond Future	129.99	132.9554	129.9903	132.9554	2,073.00
18/03/2020	2025 On 06-August-20			Bond Future	130.83	133.8449	130.8271	133.8449	0.00
18/03/2020	2025 On 05-November-20			Bond Future	133.13	136.2051	133.1347	136.2051	0.00
18/03/2020	2025 On 04-February-21			Bond Future	133.98	137.1021	133.9777	137.1021	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
18/03/2020	2029 On 07-May-20			Bond Future	92.41	94.2777	92.4058	94.2777	3,814.00
18/03/2020	2029 On 06-August-20			Bond Future	94.07	95.9769	94.0717	95.9769	0.00
18/03/2020	2029 On 05-November-20			Bond Future	94.59	96.5261	94.5878	96.5261	0.00
18/03/2020	2029 On 04-February-21			Bond Future	96.27	98.2453	96.2730	98.2453	0.00
18/03/2020	2030 On 07-May-20			Bond Future	11.37	85.5237	11.3706	85.5237	102,991.00
18/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
18/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
18/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	14439	12	14439	12	0.00
18/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	13757	11	13757	11	5,820.00
18/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	14501	12	14501	12	0.00
18/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	14066	11	14066	11	5,820.00
18/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	16589	14	16589	14	0.00
18/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	11989	9	11989	9	0.00
18/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	14377	12	14377	12	0.00
18/03/2020	2030 On 06-August-20			Bond Future	11.55	83.0346	11.5467	83.0346	325.00
18/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	4	0	4	0	800.00
18/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	9	0	9	0	0.00
18/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	8	0	8	0	450.00
18/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	1	0	1	0	800.00
18/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	589	2	589	2	470.00
18/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	124	1	124	1	470.00
18/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	26	0	26	0	0.00
18/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	10	0	10	0	0.00
18/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	1	0	1	0	323.00
18/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	10	0	10	0	0.00
18/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	13	0	13	0	323.00
18/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	646	2	646	2	0.00
18/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	141	1	141	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
18/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	66	0	66	0	450.00
18/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	11363	9	11363	9	800.00
18/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	13173	10	13173	10	0.00
18/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	8169	6	8169	6	0.00
18/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	16899	14	16899	14	0.00
18/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	13233	10	13233	10	0.00
18/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	4662	3	4662	3	0.00
18/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	12642	10	12642	10	0.00
18/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	7909	6	7909	6	0.00
18/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	9511	7	9511	7	0.00
18/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	14675	12	14675	12	0.00
18/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	17783	15	17783	15	0.00
18/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	13292	10	13292	10	0.00
18/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	4865	3	4865	3	0.00
18/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	13530	11	13530	11	0.00
18/03/2020	2030 On 05-November-20			Bond Future	11.72	84.4788	11.7214	84.4788	0.00
18/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	66	0	66	0	0.00
18/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	9	0	9	0	3,000.00
18/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	2	0	2	0	1,000.00
18/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	15	0	15	0	1,000.00
18/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	6	0	6	0	3,000.00
18/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	38	0	38	0	0.00
18/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	15	0	15	0	15,947.00
18/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	344	1	344	1	0.00
18/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	40	0	40	0	0.00
18/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	9	0	9	0	14,160.00
18/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	26	0	26	0	3,000.00
18/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	418	1	418	1	0.00
18/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	116	1	116	1	0.00
18/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	2	0	2	0	14,160.00
18/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	3	0	3	0	15,947.00
18/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	1	0	1	0	3,000.00
18/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	179	1	179	1	0.00

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18/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	39	0	39	0	0.00
18/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	12293	10	12293	10	0.00
18/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	7133	5	7133	5	15,947.00
18/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	16098	13	16098	13	0.00
18/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	13148	10	13148	10	0.00
18/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	9666	7	9666	7	14,160.00
18/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	18372	15	18372	15	0.00
18/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	14311	11	14311	11	0.00
18/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	15318	12	15318	12	0.00
18/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	6679	5	6679	5	3,000.00
18/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	17318	14	17318	14	0.00
18/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	12180	9	12180	9	0.00
18/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	8632	6	8632	6	1,000.00
18/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	12237	9	12237	9	0.00
18/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	20013	17	20013	17	0.00
18/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	14252	11	14252	11	0.00
18/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	18497	16	18497	16	0.00
18/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	11012	8	11012	8	3,000.00
18/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	15377	12	15377	12	0.00
18/03/2020	2030 On 04-February-21			Bond Future	11.91	81.9566	11.9135	81.9566	0.00
18/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	10	0	10	0	1,000.00
18/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	58	0	58	0	0.00
18/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	52	0	52	0	1,000.00
18/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	10	0	10	0	800.00
18/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	57	0	57	0	0.00
18/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	30	0	30	0	800.00
18/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	349	1	349	1	0.00
18/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	56	0	56	0	0.00
18/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	14511	12	14511	12	0.00
18/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	18992	16	18992	16	0.00
18/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	14285	11	14285	11	0.00
18/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	8835	7	8835	7	1,800.00
18/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	16006	13	16006	13	0.00

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18/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	14341	12	14341	12	0.00
18/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	14228	11	14228	11	0.00
18/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	18931	16	18931	16	0.00
18/03/2020	2032 On 07-May-20			Bond Future	11.91	80.9125	11.9061	80.9125	82,124.00
18/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
18/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
18/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
18/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
18/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
18/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
18/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	16300	13	16300	13	0.00
18/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	16232	13	16232	13	0.00
18/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	18800	16	18800	16	0.00
18/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	16164	13	16164	13	0.00
18/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	13889	11	13889	11	3,000.00
18/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	15487	13	15487	13	0.00
18/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	14152	11	14152	11	0.00
18/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	17539	15	17539	15	0.00
18/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	16368	13	16368	13	0.00
18/03/2020	2032 On 06-August-20			Bond Future	12.08	82.3507	12.0838	82.3507	300.00
18/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	30	0	30	0	0.00
18/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	7	0	7	0	0.00
18/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	1	0	1	0	800.00
18/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	4	0	4	0	800.00
18/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	7	0	7	0	0.00
18/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	8	0	8	0	0.00
18/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	15145	12	15145	12	0.00
18/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	15275	12	15275	12	0.00
18/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	19746	17	19746	17	0.00
18/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	16331	13	16331	13	0.00

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18/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	15210	12	15210	12	0.00
18/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	12344	9	12344	9	800.00
18/03/2020	2032 On 05-November-20			Bond Future	12.27	79.6256	12.2683	79.6256	0.00
18/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	34	0	34	0	0.00
18/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	456	2	456	2	0.00
18/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	537	2	537	2	0.00
18/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	6	0	6	0	3,000.00
18/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	23	0	23	0	3,000.00
18/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	15	0	15	0	1,000.00
18/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	35	0	35	0	0.00
18/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	3	0	3	0	1,000.00
18/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	33	0	33	0	0.00
18/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	14168	11	14168	11	0.00
18/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	18306	15	18306	15	0.00
18/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	19454	16	19454	16	0.00
18/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	6790	5	6790	5	1,000.00
18/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	14043	11	14043	11	0.00
18/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	16135	13	16135	13	0.00
18/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	15047	12	15047	12	0.00
18/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	7211	5	7211	5	3,000.00
18/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	14106	11	14106	11	0.00
18/03/2020	2032 On 04-February-21			Bond Future	12.47	81.0246	12.4660	81.0246	0.00
18/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	11	0	11	0	800.00
18/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	63	0	63	0	0.00
18/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	33	0	33	0	800.00
18/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	65	0	65	0	0.00
18/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	480	1	480	1	0.00
18/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	64	0	64	0	0.00
18/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	15854	13	15854	13	0.00
18/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	17941	15	17941	15	0.00
18/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	15792	13	15792	13	0.00
18/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	9101	7	9101	7	800.00
18/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	15916	13	15916	13	0.00

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18/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	21256	18	21256	18	0.00
18/03/2020	2033 On 07-May-20			Bond Future	87.60	92.3119	87.5996	92.3119	7,142.00
18/03/2020	2033 On 06-August-20			Bond Future	89.18	93.9756	89.1789	93.9756	0.00
18/03/2020	2033 On 05-November-20			Bond Future	89.53	94.4113	89.5304	94.4113	0.00
18/03/2020	2033 On 04-February-21			Bond Future	91.13	96.0928	91.1255	96.0928	0.00
18/03/2020	2037 On 07-May-20			Bond Future	12.23	78.7932	12.2251	78.7932	81,446.00
18/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
18/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
18/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	17141	14	17141	14	0.00
18/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	14220	12	14220	12	0.00
18/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	17294	15	17294	15	0.00
18/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	16454	14	16454	14	0.00
18/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	17218	14	17218	14	0.00
18/03/2020	2037 On 06-August-20			Bond Future	12.40	75.9339	12.3986	75.9339	300.00
18/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	10	0	10	0	0.00
18/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	10	0	10	0	0.00
18/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	10	0	10	0	0.00
18/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	16152	13	16152	13	0.00
18/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	16078	13	16078	13	0.00
18/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	16004	13	16004	13	0.00
18/03/2020	2037 On 05-November-20			Bond Future	12.57	77.2545	12.5681	77.2545	0.00
18/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	54	0	54	0	0.00
18/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	51	0	51	0	0.00
18/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	52	0	52	0	0.00
18/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	14809	12	14809	12	0.00
18/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	14670	12	14670	12	0.00
18/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	14739	12	14739	12	0.00
18/03/2020	2037 On 04-February-21			Bond Future	12.75	74.3547	12.7524	74.3547	0.00
18/03/2020	2037 On 04-February-21	11.97	Call	Bond Future	1711	0	1711	0	300.00
18/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	47	0	47	0	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2020	2037 On 04-February-21	13.73	Call	Bond Future	6564	0	6564	0	0.00
18/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	176	1	176	1	0.00
18/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	153	1	153	1	0.00
18/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	388	1	388	1	0.00
18/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	1583	3	1583	3	0.00
18/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	156	1	156	1	0.00
18/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	219	1	219	1	240.00
18/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	159	1	159	1	0.00
18/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	14984	13	14984	13	0.00
18/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	6237	5	6237	5	240.00
18/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	13740	11	13740	11	0.00
18/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	15118	13	15118	13	0.00
18/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	11453	9	11453	9	72.00
18/03/2020	2037 On 04-February-21	13.73	Put	Bond Future	1756	0	1756	0	300.00
18/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	14586	12	14586	12	72.00
18/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	15051	13	15051	13	0.00
18/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	19494	17	19494	17	0.00
18/03/2020	2037 On 04-February-21	11.97	Put	Bond Future	5966	0	5966	0	0.00
18/03/2020	2038 On 07-May-20			Bond Future	101.06	104.6954	101.0554	104.6954	11,478.00
18/03/2020	2038 On 06-August-20			Bond Future	101.18	104.8873	101.1822	104.8873	0.00
18/03/2020	2038 On 05-November-20			Bond Future	102.97	106.7368	102.9668	106.7368	0.00
18/03/2020	2038 On 04-February-21			Bond Future	103.08	106.9176	103.0810	106.9176	0.00
18/03/2020	2040 On 07-May-20			Bond Future	12.36	80.7054	12.3606	80.7054	64,923.00
18/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
18/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
18/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	19	0	19	0	450.00
18/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
18/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	422	2	422	2	450.00
18/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
18/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	14918	12	14918	12	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
18/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	18290	15	18290	15	0.00
18/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	3802	2	3802	2	0.00
18/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	18125	15	18125	15	0.00
18/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	7985	5	7985	5	0.00
18/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	17307	14	17307	14	0.00
18/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	20222	17	20222	17	0.00
18/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	16100	13	16100	13	0.00
18/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	18208	15	18208	15	0.00
18/03/2020	2040 On 06-August-20			Bond Future	12.54	77.6295	12.5350	77.6295	600.00
18/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	9	0	9	0	0.00
18/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	113	1	113	1	0.00
18/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	10	0	10	0	0.00
18/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	10	0	10	0	0.00
18/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	97	0	97	0	0.00
18/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	2	0	2	0	800.00
18/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	11	0	11	0	800.00
18/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	326	1	326	1	0.00
18/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	11210	9	11210	9	800.00
18/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	20569	18	20569	18	0.00
18/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	16827	14	16827	14	0.00
18/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	10800	8	10800	8	12,538.00
18/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	16513	14	16513	14	0.00
18/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	16905	14	16905	14	0.00
18/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	8192	6	8192	6	517.00
18/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	16748	14	16748	14	0.00
18/03/2020	2040 On 05-November-20			Bond Future	12.71	78.9796	12.7053	78.9796	0.00
18/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	11	0	11	0	2,000.00
18/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	44	0	44	0	2,000.00
18/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	24	0	24	0	2,000.00
18/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	5	0	5	0	2,000.00
18/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	52	0	52	0	0.00
18/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	631	2	631	2	0.00
18/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	55	0	55	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
18/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	891	2	891	2	0.00
18/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	53	0	53	0	0.00
18/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	15550	13	15550	13	0.00
18/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	17995	15	17995	15	0.00
18/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	22066	19	22066	19	0.00
18/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	7860	6	7860	6	2,000.00
18/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	15625	13	15625	13	0.00
18/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	6842	5	6842	5	2,000.00
18/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	16225	13	16225	13	0.00
18/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	20156	17	20156	17	0.00
18/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	15699	13	15699	13	0.00
18/03/2020	2040 On 04-February-21			Bond Future	12.89	75.8597	12.8903	75.8597	0.00
18/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	1209	3	1209	3	0.00
18/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	89	0	89	0	800.00
18/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	166	1	166	1	0.00
18/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	27	0	27	0	500.00
18/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	967	2	967	2	0.00
18/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	123	0	123	0	500.00
18/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	163	1	163	1	0.00
18/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	32	0	32	0	800.00
18/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	169	1	169	1	0.00
18/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	23114	20	23114	20	0.00
18/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	16029	13	16029	13	0.00
18/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	8743	7	8743	7	500.00
18/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	17195	14	17195	14	0.00
18/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	22448	20	22448	20	0.00
18/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	18472	16	18472	16	0.00
18/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	15886	13	15886	13	0.00
18/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	15957	13	15957	13	0.00
18/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	7910	6	7910	6	800.00
18/03/2020	2044 On 07-May-20			Bond Future	12.40	77.4830	12.4037	77.4830	79,913.00
18/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	3	0	3	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
18/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
18/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
18/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
18/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
18/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
18/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	10	0	10	0	0.00
18/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
18/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
18/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	15	0	15	0	0.00
18/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	22904	20	22904	20	0.00
18/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	17241	14	17241	14	0.00
18/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	16665	14	16665	14	0.00
18/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	18160	15	18160	15	0.00
18/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	8792	6	8792	6	556.00
18/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	8309	6	8309	6	100.00
18/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	18244	15	18244	15	0.00
18/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	21189	18	21189	18	0.00
18/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	16747	14	16747	14	0.00
18/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	10279	8	10279	8	129.00
18/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	22266	19	22266	19	0.00
18/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	18076	15	18076	15	0.00
18/03/2020	2044 On 06-August-20			Bond Future	12.57	74.4752	12.5744	74.4752	500.00
18/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	5	0	5	0	0.00
18/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	1	0	1	0	602.00
18/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	7	0	7	0	602.00
18/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
18/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	2	0	2	0	140.00
18/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	5	0	5	0	0.00
18/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	127	1	127	1	0.00
18/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	5	0	5	0	0.00
18/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	195	1	195	1	0.00
18/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	26157	23	26157	23	0.00

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18/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	20289	17	20289	17	0.00
18/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	18435	16	18435	16	0.00
18/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	18518	16	18518	16	0.00
18/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	10500	8	10500	8	140.00
18/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	9447	7	9447	7	602.00
18/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	17613	15	17613	15	0.00
18/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	22923	20	22923	20	0.00
18/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	18601	16	18601	16	0.00
18/03/2020	2044 On 05-November-20			Bond Future	12.74	75.7704	12.7409	75.7704	0.00
18/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	9	0	9	0	1,815.00
18/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	52	0	52	0	0.00
18/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	19	0	19	0	0.00
18/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	475	2	475	2	0.00
18/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	54	0	54	0	0.00
18/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	524	2	524	2	0.00
18/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	19	0	19	0	568.00
18/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	23	0	23	0	525.00
18/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	3	0	3	0	525.00
18/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	314	1	314	1	0.00
18/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
18/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	22	0	22	0	1,815.00
18/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	53	0	53	0	0.00
18/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	255	1	255	1	0.00
18/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	2	0	2	0	568.00
18/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	15553	13	15553	13	0.00
18/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	18047	15	18047	15	0.00
18/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	9933	8	9933	8	1,815.00
18/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	8399	7	8399	7	1,815.00
18/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	28382	25	28382	25	0.00
18/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	15629	13	15629	13	0.00
18/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	18208	15	18208	15	0.00
18/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	23997	21	23997	21	0.00
18/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	24449	22	24449	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	18693	16	18693	16	0.00
18/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	20683	18	20683	18	0.00
18/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	10632	9	10632	9	525.00
18/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	8681	7	8681	7	568.00
18/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	15705	13	15705	13	0.00
18/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	18612	16	18612	16	0.00
18/03/2020	2044 On 04-February-21			Bond Future	12.92	72.7193	12.9217	72.7193	0.00
18/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	138	1	138	1	0.00
18/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	143	1	143	1	0.00
18/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	124	0	124	0	0.00
18/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	34	0	34	0	405.00
18/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	141	1	141	1	0.00
18/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	76	0	76	0	0.00
18/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	317	1	317	1	0.00
18/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	16594	14	16594	14	0.00
18/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	17118	14	17118	14	405.00
18/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	22160	19	22160	19	0.00
18/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	13209	11	13209	11	405.00
18/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	16668	14	16668	14	0.00
18/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	19049	16	19049	16	0.00
18/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	16520	14	16520	14	0.00
18/03/2020	2046 On 07-May-20			Bond Future	87.58	91.6574	87.5779	91.6574	14,239.00
18/03/2020	2046 On 06-August-20			Bond Future	89.16	93.3092	89.1566	93.3092	0.00
18/03/2020	2046 On 05-November-20			Bond Future	88.93	93.1582	88.9328	93.1582	0.00
18/03/2020	2046 On 04-February-21			Bond Future	90.52	94.8171	90.5169	94.8171	0.00
18/03/2020	2050 On 07-May-20			Bond Future	88.48	93.0521	88.4777	93.0521	14,026.00
18/03/2020	2050 On 06-August-20			Bond Future	88.19	92.8480	88.1916	92.8480	0.00
18/03/2020	2050 On 05-November-20			Bond Future	89.75	94.4852	89.7470	94.4852	0.00
18/03/2020	2050 On 04-February-21			Bond Future	89.42	94.2467	89.4248	94.2467	0.00
18/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	AL37 On 07-May-20			Index Future	641.42	658.6910	641.4160	658.6910	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
18/03/2020	AL37 On 06-August-20			Index Future	652.70	670.2750	652.6980	670.2750	0.00
18/03/2020	AL37 On 05-November-20			Index Future	664.19	682.0710	664.1850	682.0710	0.00
18/03/2020	AL37 On 04-February-21			Index Future	675.87	694.0700	675.8700	694.0700	0.00
18/03/2020	AL7T On 07-May-20			Index Future	695.59	720.3380	695.5930	720.3380	0.00
18/03/2020	AL7T On 06-August-20			Index Future	707.83	733.0070	707.8280	733.0070	0.00
18/03/2020	AL7T On 05-November-20			Index Future	720.29	745.9070	720.2860	745.9070	0.00
18/03/2020	AL7T On 04-February-21			Index Future	732.96	759.0280	732.9580	759.0280	0.00
18/03/2020	ALBI On 07-May-20			Index Future	625.17	645.5930	625.1670	645.5930	210.00
18/03/2020	ALBI On 06-August-20			Index Future	636.16	656.9470	636.1630	656.9470	0.00
18/03/2020	ALBI On 05-November-20			Index Future	647.36	668.5080	647.3600	668.5080	0.00
18/03/2020	ALBI On 04-February-21			Index Future	658.75	680.2680	658.7490	680.2680	0.00
18/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C214 On 28-February-41			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
18/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2020	ES33 On 07-May-20			Bond Future	13.21	68.0517	13.2117	68.0517	350.00
18/03/2020	ES33 On 06-August-20			Bond Future	13.43	69.2613	13.4299	69.2613	0.00
18/03/2020	ES33 On 05-November-20			Bond Future	13.66	66.6756	13.6573	66.6756	0.00
18/03/2020	ES33 On 04-February-21			Bond Future	13.90	67.8471	13.9043	67.8471	0.00
18/03/2020	ES42 On 07-May-20			Bond Future	13.56	67.5341	13.5557	67.5341	4,919.00
18/03/2020	ES42 On 06-August-20			Bond Future	13.77	68.7343	13.7725	68.7343	0.00
18/03/2020	ES42 On 05-November-20			Bond Future	14.00	65.6670	13.9997	65.6670	0.00
18/03/2020	ES42 On 04-February-21			Bond Future	14.24	66.8200	14.2381	66.8200	0.00
18/03/2020	GOVI On 07-May-20			GOVI	617.71	637.9830	617.7100	637.9830	1,179.00
18/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	1022800	82	1022800	82	0.00
18/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	1022900	82	1022900	82	0.00
18/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	1022700	82	1022700	82	0.00
18/03/2020	GOVI On 06-August-20			GOVI	628.58	649.2030	628.5750	649.2030	0.00
18/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	995550	79	995550	79	0.00
18/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	995450	79	995450	79	0.00
18/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	995650	79	995650	79	0.00
18/03/2020	GOVI On 05-November-20			GOVI	639.64	660.6280	639.6380	660.6280	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
18/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	982120	77	982120	77	0.00
18/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	981920	77	981920	77	0.00
18/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	982020	77	982020	77	0.00
18/03/2020	GOVI On 04-February-21			GOVI	650.89	672.2490	650.8910	672.2490	0.00
18/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
18/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	1000490	79	1000490	79	0.00
18/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	1000590	79	1000590	79	0.00
18/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	1000690	79	1000690	79	0.00
18/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2020	IGOV On 07-May-20			Index Future	237.43	243.3890	237.4280	243.3890	1,009.00
18/03/2020	IGOV On 06-August-20			Index Future	241.66	247.7290	241.6620	247.7290	0.00
18/03/2020	IGOV On 05-November-20			Index Future	245.97	252.1470	245.9720	252.1470	0.00
18/03/2020	IGOV On 04-February-21			Index Future	250.36	256.6400	250.3550	256.6400	0.00
18/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
18/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
18/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
18/03/2020	IS05 On 17-December-20			Interest Rate Swap	94.95	94.9400	94.9500	94.9400	0.00
18/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.72	93.7000	93.7200	93.7000	0.00
18/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.48	92.4300	92.4800	92.4300	0.00
18/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.26	92.1800	92.2600	92.1800	0.00
18/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.14	94.0300	94.1400	94.0300	51.00
18/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.00	93.8400	94.0000	93.8400	0.00
18/03/2020	IS05 On 21-June-22			Interest Rate Swap	95.03	94.8200	95.0300	94.8200	0.00
18/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.95	98.6900	98.9500	98.6900	0.00
18/03/2020	IS05 On 20-December-22			Interest Rate Swap	100.25	99.9400	100.2500	99.9400	0.00
18/03/2020	IS05 On 22-March-23			Interest Rate Swap	93.56	93.2000	93.5600	93.2000	0.00
18/03/2020	IS05 On 20-June-23			Interest Rate Swap	99.73	99.3700	99.7300	99.3700	0.00
18/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	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
18/03/2020	IS10 On 17-December-25			Interest Rate Swap	93.34	92.4000	93.3400	92.4000	0.00
18/03/2020	IS10 On 16-March-26			Interest Rate Swap	90.48	89.4400	90.4800	89.4400	0.00
18/03/2020	IS10 On 15-June-26			Interest Rate Swap	89.49	88.2800	89.4900	88.2800	0.00
18/03/2020	IS10 On 21-September-26			Interest Rate Swap	92.09	90.6800	92.0900	90.6800	0.00
18/03/2020	IS10 On 21-December-26			Interest Rate Swap	96.33	94.7400	96.3300	94.7400	0.00
18/03/2020	IS10 On 15-March-27			Interest Rate Swap	95.17	93.4200	95.1700	93.4200	0.00
18/03/2020	IS10 On 21-June-27			Interest Rate Swap	97.59	95.7400	97.5900	95.7400	0.00
18/03/2020	IS10 On 20-September-27			Interest Rate Swap	103.37	101.4600	103.3700	101.4600	0.00
18/03/2020	IS10 On 20-December-27			Interest Rate Swap	103.96	101.9900	103.9600	101.9900	0.00
18/03/2020	IS10 On 22-March-28			Interest Rate Swap	97.63	95.5600	97.6300	95.5600	0.00
18/03/2020	IS10 On 20-June-28			Interest Rate Swap	105.17	103.0700	105.1700	103.0700	0.00
18/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
18/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/03/2020	R023 On 07-May-20			Bond Future	7.08	104.5474	7.0834	104.5474	62,136.00
18/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	230	1	230	1	0.00
18/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	221	1	221	1	0.00
18/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	240	1	240	1	0.00
18/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	711	0	711	0	0.00
18/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	695	0	695	0	0.00
18/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	680	0	680	0	0.00
18/03/2020	R023 On 06-August-20			Bond Future	7.07	106.4058	7.0690	106.4058	0.00
18/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	949	2	949	2	0.00
18/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	981	2	981	2	0.00
18/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	965	2	965	2	0.00
18/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	492	0	492	0	0.00
18/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	499	0	499	0	0.00
18/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	507	0	507	0	0.00
18/03/2020	R023 On 05-November-20			Bond Future	7.07	104.3287	7.0661	104.3287	0.00
18/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	1259	2	1259	2	0.00
18/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	1244	2	1244	2	0.00
18/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	1275	2	1275	2	0.00
18/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	437	0	437	0	0.00
18/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	431	0	431	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
18/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	426	0	426	0	0.00
18/03/2020	R023 On 04-February-21			Bond Future	7.07	106.1625	7.0675	106.1625	0.00
18/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	219	1	219	1	0.00
18/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	229	1	229	1	0.00
18/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	224	1	224	1	0.00
18/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	1635	1	1635	1	0.00
18/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	1650	1	1650	1	0.00
18/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	1621	1	1621	1	0.00
18/03/2020	R035 On 07-May-20			Bond Future	12.07	82.8863	12.0665	82.8863	132,720.00
18/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
18/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
18/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
18/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	5	0	5	0	0.00
18/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	14	0	14	0	0.00
18/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
18/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
18/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
18/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	16948	14	16948	14	0.00
18/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	16494	14	16494	14	0.00
18/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	19344	16	19344	16	0.00
18/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	15004	12	15004	12	0.00
18/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	17100	14	17100	14	0.00
18/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	14271	11	14271	11	0.00
18/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	14783	12	14783	12	0.00
18/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	8057	5	8057	5	5,000.00
18/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	9243	6	9243	6	3,530.00
18/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	17024	14	17024	14	0.00
18/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	19897	17	19897	17	0.00
18/03/2020	R035 On 06-August-20			Bond Future	12.23	84.3597	12.2348	84.3597	410.00
18/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	1	0	1	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	24,761.00
18/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	17	0	17	0	0.00
18/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	7	0	7	0	500.00
18/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	80	0	80	0	0.00
18/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	18	0	18	0	0.00
18/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
18/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	17	0	17	0	0.00
18/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	14572	12	14572	12	0.00
18/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	23604	21	23604	21	0.00
18/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	14714	12	14714	12	0.00
18/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	11016	8	11016	8	500.00
18/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	21583	19	21583	19	0.00
18/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	14643	12	14643	12	0.00
18/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	16452	14	16452	14	0.00
18/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	20870	18	20870	18	0.00
18/03/2020	R035 On 05-November-20			Bond Future	12.41	81.3286	12.4116	81.3286	0.00
18/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	100	0	100	0	0.00
18/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	102	0	102	0	0.00
18/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	97	0	97	0	0.00
18/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	12825	10	12825	10	0.00
18/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	12759	10	12759	10	0.00
18/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	12693	10	12693	10	0.00
18/03/2020	R035 On 04-February-21			Bond Future	12.60	82.7578	12.6045	82.7578	0.00
18/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	150	1	150	1	0.00
18/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	130	0	130	0	0.00
18/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	128	0	128	0	0.00
18/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	125	0	125	0	0.00
18/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	709	2	709	2	0.00
18/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	15664	13	15664	13	0.00
18/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	15731	13	15731	13	0.00
18/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	15062	12	15062	12	650.00
18/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	9088	7	9088	7	650.00
18/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	15597	13	15597	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2020	R186 On 07-May-20			Bond Future	10.12	108.7549	10.1240	108.7549	89,670.00
18/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	1	0	1	0	0.00
18/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	9	0	9	0	0.00
18/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	10485	8	10485	8	0.00
18/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	13076	10	13076	10	0.00
18/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	5943	3	5943	3	0.00
18/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	10377	7	10377	7	0.00
18/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	11414	9	11414	9	2,500.00
18/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	9352	6	9352	6	0.00
18/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	8180	5	8180	5	23,172.00
18/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	10431	8	10431	8	0.00
18/03/2020	R186 On 06-August-20			Bond Future	10.29	105.3850	10.2873	105.3850	1,870.00
18/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	21	0	21	0	0.00
18/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	14	0	14	0	0.00
18/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	21	0	21	0	0.00
18/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	20	0	20	0	0.00
18/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	9440	7	9440	7	0.00
18/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	10005	7	10005	7	3,150.00
18/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	9338	7	9338	7	0.00
18/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	9389	7	9389	7	0.00
18/03/2020	R186 On 05-November-20			Bond Future	10.46	107.2183	10.4612	107.2183	0.00
18/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	70	0	70	0	0.00
18/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	68	0	68	0	0.00
18/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	66	0	66	0	0.00
18/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	30	0	30	0	3,500.00
18/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	295	1	295	1	0.00
18/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	7	0	7	0	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	10044	7	10044	7	0.00
18/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	12564	10	12564	10	0.00
18/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	8541	6	8541	6	0.00
18/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	5816	4	5816	4	3,500.00
18/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	8589	6	8589	6	0.00
18/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	8494	6	8494	6	0.00
18/03/2020	R186 On 04-February-21			Bond Future	10.65	103.8013	10.6547	103.8013	0.00
18/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	42	0	42	0	0.00
18/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	43	0	43	0	0.00
18/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	44	0	44	0	0.00
18/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	11445	9	11445	9	0.00
18/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	11397	9	11397	9	0.00
18/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	11493	9	11493	9	0.00
18/03/2020	R197 On 07-May-20			Bond Future	300.10	304.6157	300.0969	304.6157	2,607.00
18/03/2020	R197 On 06-August-20			Bond Future	297.71	302.3093	297.7107	302.3093	0.00
18/03/2020	R197 On 05-November-20			Bond Future	302.96	307.6399	302.9618	307.6399	0.00
18/03/2020	R197 On 04-February-21			Bond Future	300.36	305.1210	300.3611	305.1210	0.00
18/03/2020	R202 On 07-May-20			Bond Future	203.14	207.8346	203.1427	207.8346	8,716.00
18/03/2020	R202 On 06-August-20			Bond Future	202.66	207.4392	202.6639	207.4392	0.00
18/03/2020	R202 On 05-November-20			Bond Future	206.24	211.0972	206.2387	211.0972	0.00
18/03/2020	R202 On 04-February-21			Bond Future	205.66	210.6089	205.6649	210.6089	0.00
18/03/2020	R208 On 07-May-20			Bond Future	5.62	101.7408	5.6198	101.7408	29,633.00
18/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	700	1	700	1	0.00
18/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	709	1	709	1	0.00
18/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	692	1	692	1	0.00
18/03/2020	R208 On 06-August-20			Bond Future	5.01	103.5493	5.0060	103.5493	0.00
18/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	370	0	370	0	0.00
18/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	375	0	375	0	0.00
18/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	364	0	364	0	0.00
18/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	26	0	26	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
18/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	25	0	25	0	0.00
18/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	24	0	24	0	0.00
18/03/2020	R208 On 05-November-20			Bond Future	3.65	101.9492	3.6482	101.9492	0.00
18/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	444	0	444	0	0.00
18/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	440	0	440	0	0.00
18/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	436	0	436	0	0.00
18/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	2	0	2	0	0.00
18/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	2	0	2	0	0.00
18/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	2	0	2	0	0.00
18/03/2020	R209 On 07-May-20			Bond Future	12.11	62.1902	12.1106	62.1902	72,295.00
18/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	14804	12	14804	12	0.00
18/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	14738	12	14738	12	0.00
18/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	14870	12	14870	12	0.00
18/03/2020	R209 On 06-August-20			Bond Future	12.27	63.2956	12.2668	63.2956	200.00
18/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	48578	46	48578	46	0.00
18/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	48687	46	48687	46	0.00
18/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	48470	46	48470	46	0.00
18/03/2020	R209 On 05-November-20			Bond Future	12.43	61.2470	12.4273	61.2470	0.00
18/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	46	0	46	0	0.00
18/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	48	0	48	0	0.00
18/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	47	0	47	0	0.00
18/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	12776	10	12776	10	0.00
18/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	12717	10	12717	10	0.00
18/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	12836	11	12836	11	0.00
18/03/2020	R209 On 04-February-21			Bond Future	12.60	62.3231	12.5976	62.3231	0.00
18/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	126	0	126	0	0.00
18/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	129	0	129	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
18/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	124	0	124	0	0.00
18/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	13046	11	13046	11	0.00
18/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	12988	11	12988	11	0.00
18/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	12931	11	12931	11	0.00
18/03/2020	R210 On 07-May-20			Bond Future	173.37	174.2205	173.3734	174.2205	1,935.00
18/03/2020	R210 On 06-August-20			Bond Future	176.50	177.3604	176.4990	177.3604	0.00
18/03/2020	R210 On 05-November-20			Bond Future	176.89	177.7646	176.8890	177.7646	0.00
18/03/2020	R210 On 04-February-21			Bond Future	180.04	180.9305	180.0403	180.9305	0.00
18/03/2020	R212 On 07-May-20			Bond Future	163.81	164.5659	163.8144	164.5659	6,719.00
18/03/2020	R212 On 06-August-20			Bond Future	164.47	165.2361	164.4719	165.2361	0.00
18/03/2020	R212 On 05-November-20			Bond Future	167.37	168.1497	167.3729	168.1497	0.00
18/03/2020	R212 On 04-February-21			Bond Future	168.03	168.8149	168.0251	168.8149	0.00
18/03/2020	R213 On 07-May-20			Bond Future	11.62	76.0840	11.6243	76.0840	15,444.00
18/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	14411	12	14411	12	0.00
18/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	14287	12	14287	12	0.00
18/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	14349	12	14349	12	0.00
18/03/2020	R213 On 06-August-20			Bond Future	11.79	77.4364	11.7888	77.4364	300.00
18/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	10	0	10	0	0.00
18/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	11	0	11	0	0.00
18/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	10	0	10	0	0.00
18/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	13250	10	13250	10	0.00
18/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	13190	10	13190	10	0.00
18/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	13309	11	13309	11	0.00
18/03/2020	R213 On 05-November-20			Bond Future	11.96	75.2354	11.9635	75.2354	0.00
18/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	41	0	41	0	0.00
18/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	42	0	42	0	0.00
18/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	43	0	43	0	0.00
18/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	12171	10	12171	10	0.00
18/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	12283	10	12283	10	0.00
18/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	12227	10	12227	10	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
18/03/2020	R213 On 04-February-21			Bond Future	12.16	76.5576	12.1551	76.5576	0.00
18/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	65	0	65	0	0.00
18/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	63	0	63	0	0.00
18/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	62	0	62	0	0.00
18/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	14133	11	14133	11	0.00
18/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	14190	11	14190	11	0.00
18/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	14077	11	14077	11	0.00
18/03/2020	R214 On 07-May-20			Bond Future	12.30	60.3775	12.2993	60.3775	21,601.00
18/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
18/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
18/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	5	0	5	0	0.00
18/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	13410	11	13410	11	0.00
18/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	14487	12	14487	12	0.00
18/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	17584	15	17584	15	0.00
18/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	8696	6	8696	6	1,250.00
18/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	14419	12	14419	12	0.00
18/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	14351	12	14351	12	0.00
18/03/2020	R214 On 06-August-20			Bond Future	12.45	61.4507	12.4530	61.4507	300.00
18/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	15	0	15	0	0.00
18/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	15	0	15	0	0.00
18/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	16	0	16	0	0.00
18/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	13606	11	13606	11	0.00
18/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	13736	11	13736	11	0.00
18/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	13671	11	13671	11	0.00
18/03/2020	R214 On 05-November-20			Bond Future	12.61	59.2249	12.6132	59.2249	0.00
18/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	56	0	56	0	0.00
18/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	57	0	57	0	0.00
18/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	55	0	55	0	0.00
18/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	12766	11	12766	11	0.00
18/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	12704	11	12704	11	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
18/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	12642	10	12642	10	0.00
18/03/2020	R214 On 04-February-21			Bond Future	12.79	60.2657	12.7868	60.2657	0.00
18/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	134	1	134	1	0.00
18/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	139	1	139	1	0.00
18/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	136	1	136	1	0.00
18/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	13115	11	13115	11	0.00
18/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	13055	11	13055	11	0.00
18/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	13175	11	13175	11	0.00
18/03/2020	R248 On 07-May-20			Bond Future	12.38	76.2677	12.3830	76.2677	94,914.00
18/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	2	0	2	0	0.00
18/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
18/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
18/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	18515	16	18515	16	0.00
18/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	14984	12	14984	12	300.00
18/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	19304	16	19304	16	0.00
18/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	18602	16	18602	16	0.00
18/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	11086	8	11086	8	300.00
18/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	18428	16	18428	16	0.00
18/03/2020	R248 On 06-August-20			Bond Future	12.54	77.6235	12.5443	77.6235	530.00
18/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	1066	3	1066	3	0.00
18/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	239	1	239	1	0.00
18/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
18/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	14	0	14	0	0.00
18/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	107	1	107	1	640.00
18/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	980	2	980	2	470.00
18/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	25	0	25	0	640.00
18/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	15	0	15	0	0.00
18/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
18/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	209	1	209	1	470.00
18/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	14	0	14	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
18/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	15988	13	15988	13	0.00
18/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	9306	7	9306	7	0.00
18/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	15907	13	15907	13	0.00
18/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	5420	4	5420	4	0.00
18/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	5192	4	5192	4	0.00
18/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	26660	24	26660	24	0.00
18/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	24234	21	24234	21	0.00
18/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	16069	13	16069	13	0.00
18/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	10995	9	10995	9	0.00
18/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	8987	7	8987	7	0.00
18/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	14715	12	14715	12	0.00
18/03/2020	R248 On 05-November-20			Bond Future	12.71	74.5385	12.7127	74.5385	0.00
18/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	24	0	24	0	0.00
18/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	23	0	23	0	0.00
18/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	22	0	22	0	0.00
18/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	18244	15	18244	15	0.00
18/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	18327	16	18327	16	0.00
18/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	18162	15	18162	15	0.00
18/03/2020	R248 On 04-February-21			Bond Future	12.90	75.8482	12.8958	75.8482	0.00
18/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	169	1	169	1	0.00
18/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	172	1	172	1	0.00
18/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	175	1	175	1	0.00
18/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	15766	13	15766	13	0.00
18/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	15915	13	15915	13	0.00
18/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	15840	13	15840	13	0.00