



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

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
20/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	2025 On 07-May-20			Bond Future	129.30	131.1716	129.2961	131.1716	2,080.00
20/03/2020	2025 On 06-August-20			Bond Future	130.12	132.0298	130.1209	132.0298	0.00
20/03/2020	2025 On 05-November-20			Bond Future	132.42	134.3589	132.4165	134.3589	0.00
20/03/2020	2025 On 04-February-21			Bond Future	133.25	135.2240	133.2472	135.2240	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
20/03/2020	2029 On 07-May-20			Bond Future	89.50	90.3558	89.4952	90.3558	3,814.00
20/03/2020	2029 On 06-August-20			Bond Future	91.11	91.9849	91.1089	91.9849	0.00
20/03/2020	2029 On 05-November-20			Bond Future	91.57	92.4643	91.5730	92.4643	0.00
20/03/2020	2029 On 04-February-21			Bond Future	93.20	94.1119	93.2048	94.1119	0.00
20/03/2020	2030 On 07-May-20			Bond Future	11.77	81.3302	11.7659	81.3302	104,519.00
20/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
20/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
20/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	16386	16	16386	16	0.00
20/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	15704	15	15704	15	5,820.00
20/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	16449	16	16449	16	0.00
20/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	16013	15	16013	15	5,820.00
20/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	18536	18	18536	18	0.00
20/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	13936	13	13936	13	0.00
20/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	16324	16	16324	16	0.00
20/03/2020	2030 On 06-August-20			Bond Future	11.96	78.7671	11.9599	78.7671	325.00
20/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	2	0	2	0	450.00
20/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	800.00
20/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	1	0	1	0	800.00
20/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	263	0	263	0	470.00
20/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	41	0	41	0	470.00
20/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	7	0	7	0	0.00
20/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	3	0	3	0	323.00
20/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	0	0	0	0	323.00
20/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	294	0	294	0	0.00
20/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	48	0	48	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
20/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	20	0	20	0	450.00
20/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	13326	13	13326	13	800.00
20/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	15147	15	15147	15	0.00
20/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	10068	9	10068	9	0.00
20/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	15207	15	15207	15	0.00
20/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	18880	18	18880	18	0.00
20/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	6291	6	6291	6	0.00
20/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	14613	14	14613	14	0.00
20/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	9798	9	9798	9	0.00
20/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	11446	11	11446	11	0.00
20/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	15266	15	15266	15	0.00
20/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	16653	16	16653	16	0.00
20/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	19764	19	19764	19	0.00
20/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	6521	6	6521	6	0.00
20/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	15506	15	15506	15	0.00
20/03/2020	2030 On 05-November-20			Bond Future	12.15	80.1376	12.1526	80.1376	0.00
20/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	23	0	23	0	0.00
20/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	2	0	2	0	3,000.00
20/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	4	0	4	0	1,000.00
20/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	1,000.00
20/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	2	0	2	0	3,000.00
20/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	12	0	12	0	0.00
20/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	43	0	43	0	0.00
20/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	14,160.00
20/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	3	0	3	0	14,160.00
20/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	8	0	8	0	3,000.00
20/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	189	0	189	0	0.00
20/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	4	0	4	0	15,947.00
20/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	151	0	151	0	0.00
20/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	13	0	13	0	0.00
20/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	1	0	1	0	15,947.00
20/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
20/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	70	0	70	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
20/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	12	0	12	0	0.00
20/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	14283	14	14283	14	0.00
20/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	8955	8	8955	8	15,947.00
20/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	18110	18	18110	18	0.00
20/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	15146	15	15146	15	0.00
20/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	11608	11	11608	11	14,160.00
20/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	20386	20	20386	20	0.00
20/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	16316	16	16316	16	0.00
20/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	14169	14	14169	14	0.00
20/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	8466	8	8466	8	3,000.00
20/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	19331	19	19331	19	0.00
20/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	17327	17	17327	17	0.00
20/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	10539	10	10539	10	1,000.00
20/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	14226	14	14226	14	0.00
20/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	22028	21	22028	21	0.00
20/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	16257	16	16257	16	0.00
20/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	20511	20	20511	20	0.00
20/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	12984	12	12984	12	3,000.00
20/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	17387	17	17387	17	0.00
20/03/2020	2030 On 04-February-21			Bond Future	12.36	77.5396	12.3646	77.5396	0.00
20/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	3	0	3	0	1,000.00
20/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	23	0	23	0	0.00
20/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	20	0	20	0	1,000.00
20/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	3	0	3	0	800.00
20/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	22	0	22	0	0.00
20/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	11	0	11	0	800.00
20/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	167	0	167	0	0.00
20/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	22	0	22	0	0.00
20/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	16530	16	16530	16	0.00
20/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	21037	20	21037	20	0.00
20/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	16301	16	16301	16	0.00
20/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	10704	10	10704	10	1,800.00
20/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	18037	17	18037	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
20/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	16358	16	16358	16	0.00
20/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	16244	16	16244	16	0.00
20/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	20975	20	20975	20	0.00
20/03/2020	2032 On 07-May-20			Bond Future	12.28	76.5999	12.2803	76.5999	81,944.00
20/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
20/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
20/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
20/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
20/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
20/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
20/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	18219	18	18219	18	0.00
20/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	18151	18	18151	18	0.00
20/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	20718	20	20718	20	0.00
20/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	18083	18	18083	18	0.00
20/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	15808	15	15808	15	3,000.00
20/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	16071	16	16071	16	0.00
20/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	17406	17	17406	17	0.00
20/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	19457	19	19457	19	0.00
20/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	18287	18	18287	18	0.00
20/03/2020	2032 On 06-August-20			Bond Future	12.47	77.9621	12.4739	77.9621	300.00
20/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	9	0	9	0	0.00
20/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
20/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	1	0	1	0	800.00
20/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	17092	17	17092	17	0.00
20/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	17223	17	17223	17	0.00
20/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	21698	21	21698	21	0.00
20/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	18281	18	18281	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
20/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	17157	17	17157	17	0.00
20/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	14276	14	14276	14	800.00
20/03/2020	2032 On 05-November-20			Bond Future	12.68	75.1612	12.6750	75.1612	0.00
20/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	12	0	12	0	0.00
20/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	221	0	221	0	0.00
20/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	267	0	267	0	0.00
20/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	2	0	2	0	3,000.00
20/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	8	0	8	0	3,000.00
20/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	5	0	5	0	1,000.00
20/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	12	0	12	0	0.00
20/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	1	0	1	0	1,000.00
20/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	11	0	11	0	0.00
20/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	16133	16	16133	16	0.00
20/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	20288	20	20288	20	0.00
20/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	21438	21	21438	21	0.00
20/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	8507	8	8507	8	1,000.00
20/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	16007	15	16007	15	0.00
20/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	18112	18	18112	18	0.00
20/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	17018	16	17018	16	0.00
20/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	16070	16	16070	16	0.00
20/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	8963	8	8963	8	3,000.00
20/03/2020	2032 On 04-February-21			Bond Future	12.89	76.4823	12.8906	76.4823	0.00
20/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	4	0	4	0	800.00
20/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	27	0	27	0	0.00
20/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	13	0	13	0	800.00
20/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	28	0	28	0	0.00
20/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	256	0	256	0	0.00
20/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	28	0	28	0	0.00
20/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	17839	17	17839	17	0.00
20/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	19942	19	19942	19	0.00
20/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	17777	17	17777	17	0.00
20/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	10898	10	10898	10	800.00
20/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	17902	17	17902	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
20/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	23270	23	23270	23	0.00
20/03/2020	2033 On 07-May-20			Bond Future	86.66	89.0456	86.6575	89.0456	7,142.00
20/03/2020	2033 On 06-August-20			Bond Future	88.22	90.6511	88.2201	90.6511	0.00
20/03/2020	2033 On 05-November-20			Bond Future	88.56	91.0287	88.5550	91.0287	0.00
20/03/2020	2033 On 04-February-21			Bond Future	90.13	92.6507	90.1330	92.6507	0.00
20/03/2020	2037 On 07-May-20			Bond Future	12.69	74.2948	12.6861	74.2948	81,446.00
20/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
20/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
20/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	19639	19	19639	19	0.00
20/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	16719	16	16719	16	0.00
20/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	19793	19	19793	19	0.00
20/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	18952	18	18952	18	0.00
20/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	19716	19	19716	19	0.00
20/03/2020	2037 On 06-August-20			Bond Future	12.88	71.3560	12.8792	71.3560	300.00
20/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	18686	18	18686	18	0.00
20/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	18612	18	18612	18	0.00
20/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	18539	18	18539	18	0.00
20/03/2020	2037 On 05-November-20			Bond Future	13.07	72.5974	13.0683	72.5974	0.00
20/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	16	0	16	0	0.00
20/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	15	0	15	0	0.00
20/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	15	0	15	0	0.00
20/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	17359	17	17359	17	0.00
20/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	17219	16	17219	16	0.00
20/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	17289	17	17289	17	0.00
20/03/2020	2037 On 04-February-21			Bond Future	13.27	69.6163	13.2740	69.6163	0.00
20/03/2020	2037 On 04-February-21	11.97	Call	Bond Future	976	1	976	1	300.00
20/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	17	0	17	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
20/03/2020	2037 On 04-February-21	13.73	Call	Bond Future	4782	5	4782	5	0.00
20/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	72	0	72	0	0.00
20/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	61	0	61	0	0.00
20/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	175	0	175	0	0.00
20/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	891	1	891	1	0.00
20/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	63	0	63	0	0.00
20/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	91	0	91	0	240.00
20/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	64	0	64	0	0.00
20/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	17521	17	17521	17	0.00
20/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	8177	8	8177	8	240.00
20/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	16244	16	16244	16	0.00
20/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	17658	17	17658	17	0.00
20/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	13872	13	13872	13	72.00
20/03/2020	2037 On 04-February-21	13.73	Put	Bond Future	2606	2	2606	2	300.00
20/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	17114	16	17114	16	72.00
20/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	17589	17	17589	17	0.00
20/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	22095	21	22095	21	0.00
20/03/2020	2037 On 04-February-21	11.97	Put	Bond Future	7863	7	7863	7	0.00
20/03/2020	2038 On 07-May-20			Bond Future	94.16	96.4553	94.1592	96.4553	11,477.00
20/03/2020	2038 On 06-August-20			Bond Future	94.16	96.4994	94.1620	96.4994	0.00
20/03/2020	2038 On 05-November-20			Bond Future	95.82	98.2015	95.8231	98.2015	0.00
20/03/2020	2038 On 04-February-21			Bond Future	95.81	98.2310	95.8103	98.2310	0.00
20/03/2020	2040 On 07-May-20			Bond Future	12.81	75.9742	12.8065	75.9742	64,968.00
20/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2040 On 07-May-20	12.70	Call	Bond Future	1380	0	1380	0	325.00
20/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
20/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
20/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2040 On 07-May-20	12.20	Call	Bond Future	400	0	400	0	325.00
20/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	2	0	2	0	450.00
20/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
20/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	96	0	96	0	450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
20/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	17438	17	17438	17	0.00
20/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	20810	20	20810	20	0.00
20/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	5997	5	5997	5	0.00
20/03/2020	2040 On 07-May-20	12.20	Put	Bond Future	3863	0	3863	0	0.00
20/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	10487	10	10487	10	0.00
20/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	19827	19	19827	19	0.00
20/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	20645	20	20645	20	0.00
20/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	22742	22	22742	22	0.00
20/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	18620	18	18620	18	0.00
20/03/2020	2040 On 07-May-20	12.70	Put	Bond Future	1968	0	1968	0	0.00
20/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	20728	20	20728	20	0.00
20/03/2020	2040 On 06-August-20			Bond Future	13.00	72.8147	13.0003	72.8147	600.00
20/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	33	0	33	0	0.00
20/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	2	0	2	0	0.00
20/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	117	0	117	0	0.00
20/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	27	0	27	0	0.00
20/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
20/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	2	0	2	0	800.00
20/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	19069	18	19069	18	0.00
20/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	13705	13	13705	13	800.00
20/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	23132	22	23132	22	0.00
20/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	19383	19	19383	19	0.00
20/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	13284	13	13284	13	12,538.00
20/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	19462	19	19462	19	0.00
20/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	10547	10	10547	10	517.00
20/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	19305	19	19305	19	0.00
20/03/2020	2040 On 05-November-20			Bond Future	13.19	74.0815	13.1899	74.0815	0.00
20/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	3	0	3	0	2,000.00
20/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	13	0	13	0	2,000.00
20/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	7	0	7	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	1	0	1	0	2,000.00
20/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	16	0	16	0	0.00
20/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	427	1	427	1	0.00
20/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	16	0	16	0	0.00
20/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	282	0	282	0	0.00
20/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	17	0	17	0	0.00
20/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	10121	10	10121	10	2,000.00
20/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	18197	18	18197	18	0.00
20/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	18122	17	18122	17	0.00
20/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	20587	20	20587	20	0.00
20/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	24671	24	24671	24	0.00
20/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	8987	8	8987	8	2,000.00
20/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	18272	18	18272	18	0.00
20/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	22757	22	22757	22	0.00
20/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	18803	18	18803	18	0.00
20/03/2020	2040 On 04-February-21			Bond Future	13.40	70.8759	13.3962	70.8759	0.00
20/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	665	1	665	1	0.00
20/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	35	0	35	0	800.00
20/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	70	0	70	0	0.00
20/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	9	0	9	0	500.00
20/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	11	0	11	0	800.00
20/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	71	0	71	0	0.00
20/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	512	1	512	1	0.00
20/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	50	0	50	0	500.00
20/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	68	0	68	0	0.00
20/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	18589	18	18589	18	0.00
20/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	10943	10	10943	10	500.00
20/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	19777	19	19777	19	0.00
20/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	25751	25	25751	25	0.00
20/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	25082	24	25082	24	0.00
20/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	21072	20	21072	20	0.00
20/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	18442	18	18442	18	0.00
20/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	18515	18	18515	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
20/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	10020	9	10020	9	800.00
20/03/2020	2044 On 07-May-20			Bond Future	12.84	72.7770	12.8447	72.7770	82,747.00
20/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
20/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
20/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
20/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
20/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
20/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	1	0	1	0	0.00
20/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
20/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
20/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	1	0	1	0	0.00
20/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	11239	11	11239	11	556.00
20/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	10751	10	10751	10	100.00
20/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	25360	25	25360	25	0.00
20/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	19697	19	19697	19	0.00
20/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	19121	19	19121	19	0.00
20/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	20616	20	20616	20	0.00
20/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	20700	20	20700	20	0.00
20/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	23645	23	23645	23	0.00
20/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	19203	19	19203	19	0.00
20/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	12732	12	12732	12	129.00
20/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	24722	24	24722	24	0.00
20/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	20532	20	20532	20	0.00
20/03/2020	2044 On 06-August-20			Bond Future	13.03	69.6860	13.0348	69.6860	500.00
20/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
20/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	1	0	1	0	0.00
20/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	1	0	1	0	602.00
20/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
20/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	140.00
20/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	1	0	1	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
20/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	64	0	64	0	0.00
20/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	39	0	39	0	0.00
20/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	1	0	1	0	0.00
20/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	21013	20	21013	20	0.00
20/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	12911	12	12911	12	140.00
20/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	28656	28	28656	28	0.00
20/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	22786	22	22786	22	0.00
20/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	20930	20	20930	20	0.00
20/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	11816	11	11816	11	602.00
20/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	21096	21	21096	21	0.00
20/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	20107	20	20107	20	0.00
20/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	25421	25	25421	25	0.00
20/03/2020	2044 On 05-November-20			Bond Future	13.22	70.8983	13.2206	70.8983	0.00
20/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	2	0	2	0	1,815.00
20/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	16	0	16	0	0.00
20/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	5	0	5	0	0.00
20/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	206	0	206	0	0.00
20/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	17	0	17	0	0.00
20/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	231	0	231	0	0.00
20/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	5	0	5	0	568.00
20/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	568.00
20/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	100	0	100	0	0.00
20/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	1	0	1	0	525.00
20/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	126	0	126	0	0.00
20/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
20/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	6	0	6	0	1,815.00
20/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	17	0	17	0	0.00
20/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	7	0	7	0	525.00
20/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	26538	26	26538	26	0.00
20/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	18135	18	18135	18	0.00
20/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	20734	20	20734	20	0.00
20/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	20573	20	20573	20	0.00
20/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	12288	12	12288	12	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	10649	10	10649	10	1,815.00
20/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	30925	30	30925	30	0.00
20/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	18058	17	18058	17	0.00
20/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	26989	26	26989	26	0.00
20/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	21222	21	21222	21	0.00
20/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	23219	23	23219	23	0.00
20/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	13019	12	13019	12	525.00
20/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	10954	10	10954	10	568.00
20/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	18212	18	18212	18	0.00
20/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	21140	21	21140	21	0.00
20/03/2020	2044 On 04-February-21			Bond Future	13.42	67.7619	13.4228	67.7619	0.00
20/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	58	0	58	0	0.00
20/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	60	0	60	0	0.00
20/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	30	0	30	0	0.00
20/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	146	0	146	0	0.00
20/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	12	0	12	0	405.00
20/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	59	0	59	0	0.00
20/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	51	0	51	0	0.00
20/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	19632	19	19632	19	405.00
20/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	24725	24	24725	24	0.00
20/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	15625	15	15625	15	405.00
20/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	19099	19	19099	19	0.00
20/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	19175	19	19175	19	0.00
20/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	21589	21	21589	21	0.00
20/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	19023	18	19023	18	0.00
20/03/2020	2046 On 07-May-20			Bond Future	81.16	83.7332	81.1640	83.7332	15,025.00
20/03/2020	2046 On 06-August-20			Bond Future	82.63	85.2430	82.6275	85.2430	0.00
20/03/2020	2046 On 05-November-20			Bond Future	82.29	84.9501	82.2887	84.9501	0.00
20/03/2020	2046 On 04-February-21			Bond Future	83.75	86.4635	83.7548	86.4635	0.00
20/03/2020	2050 On 07-May-20			Bond Future	81.77	85.4012	81.7669	85.4012	15,500.00
20/03/2020	2050 On 06-August-20			Bond Future	81.36	85.0600	81.3601	85.0600	0.00
20/03/2020	2050 On 05-November-20			Bond Future	82.80	86.5604	82.7954	86.5604	0.00
20/03/2020	2050 On 04-February-21			Bond Future	82.35	86.1814	82.3494	86.1814	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
20/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	AL37 On 07-May-20			Index Future	629.64	633.0400	629.6430	633.0400	0.00
20/03/2020	AL37 On 06-August-20			Index Future	640.72	644.1750	640.7200	644.1750	0.00
20/03/2020	AL37 On 05-November-20			Index Future	652.00	655.5140	651.9990	655.5140	0.00
20/03/2020	AL37 On 04-February-21			Index Future	663.47	667.0470	663.4710	667.0470	0.00
20/03/2020	AL7T On 07-May-20			Index Future	678.72	683.6500	678.7160	683.6500	0.00
20/03/2020	AL7T On 06-August-20			Index Future	690.66	695.6750	690.6560	695.6750	0.00
20/03/2020	AL7T On 05-November-20			Index Future	702.81	707.9200	702.8140	707.9200	0.00
20/03/2020	AL7T On 04-February-21			Index Future	715.18	720.3760	715.1810	720.3760	0.00
20/03/2020	ALBI On 07-May-20			Index Future	609.09	613.4350	609.0850	613.4350	210.00
20/03/2020	ALBI On 06-August-20			Index Future	619.80	624.2260	619.8000	624.2260	0.00
20/03/2020	ALBI On 05-November-20			Index Future	630.71	635.2140	630.7100	635.2140	0.00
20/03/2020	ALBI On 04-February-21			Index Future	641.81	646.3900	641.8080	646.3900	0.00
20/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
20/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2020	ES33 On 07-May-20			Bond Future	13.68	64.2843	13.6773	64.2843	350.00
20/03/2020	ES33 On 06-August-20			Bond Future	13.92	65.4275	13.9161	65.4275	0.00
20/03/2020	ES33 On 05-November-20			Bond Future	14.16	62.7754	14.1649	62.7754	0.00
20/03/2020	ES33 On 04-February-21			Bond Future	14.44	63.8788	14.4354	63.8788	0.00
20/03/2020	ES42 On 07-May-20			Bond Future	14.00	63.6290	14.0018	63.6290	4,919.00
20/03/2020	ES42 On 06-August-20			Bond Future	14.24	64.7603	14.2397	64.7603	0.00
20/03/2020	ES42 On 05-November-20			Bond Future	14.49	61.6242	14.4896	61.6242	0.00
20/03/2020	ES42 On 04-February-21			Bond Future	14.75	62.7066	14.7520	62.7066	0.00
20/03/2020	GOVI On 07-May-20			GOVI	601.94	606.1990	601.9360	606.1990	1,180.00
20/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
20/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
20/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
20/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	1180540	114	1180540	114	0.00
20/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	1180640	114	1180640	114	0.00
20/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	1180440	114	1180440	114	0.00
20/03/2020	GOVI On 06-August-20			GOVI	612.53	616.8620	612.5250	616.8620	0.00
20/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
20/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
20/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	1156050	111	1156050	111	0.00
20/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	1155950	111	1155950	111	0.00
20/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	1156150	111	1156150	111	0.00
20/03/2020	GOVI On 05-November-20			GOVI	623.31	627.7200	623.3080	627.7200	0.00
20/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
20/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
20/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
20/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	1145420	110	1145420	110	0.00
20/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	1145220	110	1145220	110	0.00
20/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	1145320	110	1145320	110	0.00
20/03/2020	GOVI On 04-February-21			GOVI	634.28	638.7640	634.2760	638.7640	0.00
20/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
20/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
20/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
20/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	1166640	112	1166640	112	0.00
20/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	1166740	112	1166740	112	0.00
20/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	1166840	112	1166840	112	0.00
20/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/03/2020	IGOV On 07-May-20			Index Future	230.53	235.4580	230.5250	235.4580	1,009.00
20/03/2020	IGOV On 06-August-20			Index Future	234.64	239.6580	234.6370	239.6580	0.00
20/03/2020	IGOV On 05-November-20			Index Future	238.82	243.9330	238.8230	243.9330	0.00
20/03/2020	IGOV On 04-February-21			Index Future	243.08	248.2800	243.0800	248.2800	0.00
20/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
20/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.9500	101.7700	101.9500	0.00
20/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
20/03/2020	IS05 On 17-December-20			Interest Rate Swap	94.76	94.7800	94.7600	94.7800	0.00
20/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.42	93.4600	93.4200	93.4600	0.00
20/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.09	92.1400	92.0900	92.1400	0.00
20/03/2020	IS05 On 21-September-21			Interest Rate Swap	91.57	91.8300	91.5700	91.8300	0.00
20/03/2020	IS05 On 21-December-21			Interest Rate Swap	93.39	93.6700	93.3900	93.6700	51.00
20/03/2020	IS05 On 15-March-22			Interest Rate Swap	93.38	93.5200	93.3800	93.5200	0.00
20/03/2020	IS05 On 21-June-22			Interest Rate Swap	94.17	94.5400	94.1700	94.5400	0.00
20/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.02	98.4500	98.0200	98.4500	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
20/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.29	99.7500	99.2900	99.7500	0.00
20/03/2020	IS05 On 22-March-23			Interest Rate Swap	92.62	93.1000	92.6200	93.1000	0.00
20/03/2020	IS05 On 20-June-23			Interest Rate Swap	98.93	99.4200	98.9300	99.4200	0.00
20/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
20/03/2020	IS10 On 17-December-25			Interest Rate Swap	94.63	94.5100	94.6300	94.5100	0.00
20/03/2020	IS10 On 16-March-26			Interest Rate Swap	91.97	91.8100	91.9700	91.8100	0.00
20/03/2020	IS10 On 15-June-26			Interest Rate Swap	91.16	90.9200	91.1600	90.9200	0.00
20/03/2020	IS10 On 21-September-26			Interest Rate Swap	93.76	93.6100	93.7600	93.6100	0.00
20/03/2020	IS10 On 21-December-26			Interest Rate Swap	98.17	97.9100	98.1700	97.9100	0.00
20/03/2020	IS10 On 15-March-27			Interest Rate Swap	97.34	96.8400	97.3400	96.8400	0.00
20/03/2020	IS10 On 21-June-27			Interest Rate Swap	99.75	99.3700	99.7500	99.3700	0.00
20/03/2020	IS10 On 20-September-27			Interest Rate Swap	105.67	105.2500	105.6700	105.2500	0.00
20/03/2020	IS10 On 20-December-27			Interest Rate Swap	106.42	105.9700	106.4200	105.9700	0.00
20/03/2020	IS10 On 22-March-28			Interest Rate Swap	100.28	99.7600	100.2800	99.7600	0.00
20/03/2020	IS10 On 20-June-28			Interest Rate Swap	107.93	107.3600	107.9300	107.3600	0.00
20/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
20/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/03/2020	R023 On 07-May-20			Bond Future	7.46	102.5643	7.4620	102.5643	62,136.00
20/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	40	0	40	0	0.00
20/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	38	0	38	0	0.00
20/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	43	0	43	0	0.00
20/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	1480	1	1480	1	0.00
20/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	1457	1	1457	1	0.00
20/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	1434	1	1434	1	0.00
20/03/2020	R023 On 06-August-20			Bond Future	7.49	104.3881	7.4887	104.3881	0.00
20/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	466	1	466	1	0.00
20/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	488	1	488	1	0.00
20/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	477	1	477	1	0.00
20/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	968	1	968	1	0.00
20/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	980	1	980	1	0.00
20/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	992	1	992	1	0.00
20/03/2020	R023 On 05-November-20			Bond Future	7.53	102.2766	7.5349	102.2766	0.00
20/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	693	1	693	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
20/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	682	1	682	1	0.00
20/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	705	1	705	1	0.00
20/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	859	1	859	1	0.00
20/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	849	1	849	1	0.00
20/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	840	1	840	1	0.00
20/03/2020	R023 On 04-February-21			Bond Future	7.60	104.0750	7.5992	104.0750	0.00
20/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	72	0	72	0	0.00
20/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	76	0	76	0	0.00
20/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	74	0	74	0	0.00
20/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	2486	2	2486	2	0.00
20/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	2504	2	2504	2	0.00
20/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	2469	2	2469	2	0.00
20/03/2020	R035 On 07-May-20			Bond Future	12.53	78.0976	12.5326	78.0976	132,701.00
20/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
20/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
20/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
20/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	1	0	1	0	0.00
20/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
20/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
20/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
20/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	21922	21	21922	21	0.00
20/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	19526	19	19526	19	0.00
20/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	19072	18	19072	18	0.00
20/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	17582	17	17582	17	0.00
20/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	19678	19	19678	19	0.00
20/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	16849	16	16849	16	0.00
20/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	17361	17	17361	17	0.00
20/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	10622	10	10622	10	5,000.00
20/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	11817	11	11817	11	3,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	19602	19	19602	19	0.00
20/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	22475	22	22475	22	0.00
20/03/2020	R035 On 06-August-20			Bond Future	12.72	79.4863	12.7204	79.4863	410.00
20/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
20/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
20/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	3	0	3	0	0.00
20/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	1	0	1	0	500.00
20/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	21	0	21	0	0.00
20/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	4	0	4	0	0.00
20/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
20/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	3	0	3	0	0.00
20/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	17181	16	17181	16	0.00
20/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	26227	26	26227	26	0.00
20/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	17324	17	17324	17	0.00
20/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	13580	13	13580	13	500.00
20/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	24206	23	24206	23	0.00
20/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	17252	17	17252	17	0.00
20/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	19069	18	19069	18	0.00
20/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	23493	23	23493	23	0.00
20/03/2020	R035 On 05-November-20			Bond Future	12.92	76.3709	12.9175	76.3709	0.00
20/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	31	0	31	0	0.00
20/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	32	0	32	0	0.00
20/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	30	0	30	0	0.00
20/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	15426	15	15426	15	0.00
20/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	15359	15	15359	15	0.00
20/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	15292	15	15292	15	0.00
20/03/2020	R035 On 04-February-21			Bond Future	13.13	77.7134	13.1326	77.7134	0.00
20/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	58	0	58	0	0.00
20/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	50	0	50	0	0.00
20/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	49	0	49	0	0.00
20/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	48	0	48	0	0.00
20/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	342	0	342	0	0.00
20/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	18301	18	18301	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
20/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	18370	18	18370	18	0.00
20/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	17687	17	17687	17	650.00
20/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	11437	11	11437	11	650.00
20/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	18232	18	18232	18	0.00
20/03/2020	R186 On 07-May-20			Bond Future	10.54	104.4509	10.5425	104.4509	89,912.00
20/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	1	0	1	0	0.00
20/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	12465	12	12465	12	0.00
20/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	15056	14	15056	14	0.00
20/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	7915	7	7915	7	0.00
20/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	12357	12	12357	12	0.00
20/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	13394	13	13394	13	2,500.00
20/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	11332	11	11332	11	0.00
20/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	10160	10	10160	10	23,172.00
20/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	12411	12	12411	12	0.00
20/03/2020	R186 On 06-August-20			Bond Future	10.73	101.0053	10.7296	101.0053	2,180.00
20/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	4	0	4	0	0.00
20/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	3	0	3	0	0.00
20/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	4	0	4	0	0.00
20/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	4	0	4	0	0.00
20/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	11439	11	11439	11	0.00
20/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	12009	11	12009	11	0.00
20/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	11336	11	11336	11	0.00
20/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	11388	11	11388	11	0.00
20/03/2020	R186 On 05-November-20			Bond Future	10.93	102.7630	10.9289	102.7630	0.00
20/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	20	0	20	0	0.00
20/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	19	0	19	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
20/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	18	0	18	0	0.00
20/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	7	0	7	0	3,500.00
20/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	109	0	109	0	0.00
20/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	1	0	1	0	3,500.00
20/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	12071	11	12071	11	0.00
20/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	7679	7	7679	7	3,500.00
20/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	14608	14	14608	14	0.00
20/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	10542	10	10542	10	0.00
20/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	10591	10	10591	10	0.00
20/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	10493	10	10493	10	0.00
20/03/2020	R186 On 04-February-21			Bond Future	11.15	99.2683	11.1506	99.2683	0.00
20/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	13	0	13	0	0.00
20/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	13	0	13	0	0.00
20/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	13	0	13	0	0.00
20/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	13500	13	13500	13	0.00
20/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	13452	13	13452	13	0.00
20/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	13549	13	13549	13	0.00
20/03/2020	R197 On 07-May-20			Bond Future	301.58	301.5852	301.5819	301.5852	2,607.00
20/03/2020	R197 On 06-August-20			Bond Future	299.22	299.2263	299.2235	299.2263	0.00
20/03/2020	R197 On 05-November-20			Bond Future	304.50	304.5047	304.5023	304.5047	0.00
20/03/2020	R197 On 04-February-21			Bond Future	301.93	301.9320	301.9301	301.9320	0.00
20/03/2020	R202 On 07-May-20			Bond Future	193.34	203.5701	193.3387	203.5701	8,157.00
20/03/2020	R202 On 06-August-20			Bond Future	192.68	203.0994	192.6839	203.0994	0.00
20/03/2020	R202 On 05-November-20			Bond Future	196.08	206.6821	196.0833	206.6821	0.00
20/03/2020	R202 On 04-February-21			Bond Future	195.33	206.1166	195.3293	206.1166	0.00
20/03/2020	R208 On 07-May-20			Bond Future	4.56	102.1983	4.5646	102.1983	29,633.00
20/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	242	0	242	0	0.00
20/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	235	0	235	0	0.00
20/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	228	0	228	0	0.00
20/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	21	0	21	0	0.00
20/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	23	0	23	0	0.00
20/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	20	0	20	0	0.00
20/03/2020	R208 On 06-August-20			Bond Future	3.53	104.0157	3.5269	104.0157	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
20/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	1275	1	1275	1	0.00
20/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	1281	1	1281	1	0.00
20/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	1269	1	1269	1	0.00
20/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
20/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
20/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
20/03/2020	R208 On 05-November-20			Bond Future	1.23	102.4245	1.2321	102.4245	0.00
20/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	1388	1	1388	1	0.00
20/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	1385	1	1385	1	0.00
20/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	1381	1	1381	1	0.00
20/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
20/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
20/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
20/03/2020	R209 On 07-May-20			Bond Future	12.58	58.2333	12.5762	58.2333	72,310.00
20/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	16943	16	16943	16	0.00
20/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	16877	16	16877	16	0.00
20/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	17009	16	17009	16	0.00
20/03/2020	R209 On 06-August-20			Bond Future	12.75	59.2688	12.7503	59.2688	200.00
20/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	50755	50	50755	50	0.00
20/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	50863	50	50863	50	0.00
20/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	50647	50	50647	50	0.00
20/03/2020	R209 On 05-November-20			Bond Future	12.93	57.1505	12.9294	57.1505	0.00
20/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	14	0	14	0	0.00
20/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	14	0	14	0	0.00
20/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	14	0	14	0	0.00
20/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	14958	14	14958	14	0.00
20/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	14897	14	14897	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
20/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	15018	14	15018	14	0.00
20/03/2020	R209 On 04-February-21			Bond Future	13.12	58.1551	13.1195	58.1551	0.00
20/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	50	0	50	0	0.00
20/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	51	0	51	0	0.00
20/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	49	0	49	0	0.00
20/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	15224	15	15224	15	0.00
20/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	15165	15	15165	15	0.00
20/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	15107	15	15107	15	0.00
20/03/2020	R210 On 07-May-20			Bond Future	170.60	172.4028	170.5971	172.4028	1,935.00
20/03/2020	R210 On 06-August-20			Bond Future	173.67	175.5112	173.6732	175.5112	0.00
20/03/2020	R210 On 05-November-20			Bond Future	174.01	175.8840	174.0140	175.8840	0.00
20/03/2020	R210 On 04-February-21			Bond Future	177.11	179.0176	177.1147	179.0176	0.00
20/03/2020	R212 On 07-May-20			Bond Future	163.81	164.9865	163.8058	164.9865	6,719.00
20/03/2020	R212 On 06-August-20			Bond Future	164.46	165.6654	164.4636	165.6654	0.00
20/03/2020	R212 On 05-November-20			Bond Future	167.37	168.5878	167.3651	168.5878	0.00
20/03/2020	R212 On 04-February-21			Bond Future	168.02	169.2619	168.0177	169.2619	0.00
20/03/2020	R213 On 07-May-20			Bond Future	12.02	71.9749	12.0190	71.9749	15,444.00
20/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	16292	16	16292	16	0.00
20/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	16168	16	16168	16	0.00
20/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	16230	16	16230	16	0.00
20/03/2020	R213 On 06-August-20			Bond Future	12.20	73.2548	12.1999	73.2548	300.00
20/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	2	0	2	0	0.00
20/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	3	0	3	0	0.00
20/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	3	0	3	0	0.00
20/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	15156	15	15156	15	0.00
20/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	15097	15	15097	15	0.00
20/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	15215	15	15215	15	0.00
20/03/2020	R213 On 05-November-20			Bond Future	12.39	70.9814	12.3916	70.9814	0.00
20/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	14	0	14	0	0.00
20/03/2020	R213 On 05-November-20	9.60	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
20/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	14	0	14	0	0.00
20/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	14090	14	14090	14	0.00
20/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	14204	14	14204	14	0.00
20/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	14147	14	14147	14	0.00
20/03/2020	R213 On 04-February-21			Bond Future	12.60	72.2294	12.6020	72.2294	0.00
20/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	26	0	26	0	0.00
20/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	26	0	26	0	0.00
20/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	25	0	25	0	0.00
20/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	16077	16	16077	16	0.00
20/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	16134	16	16134	16	0.00
20/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	16020	15	16020	15	0.00
20/03/2020	R214 On 07-May-20			Bond Future	12.74	56.5437	12.7449	56.5437	21,601.00
20/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
20/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
20/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	15446	15	15446	15	0.00
20/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	16523	16	16523	16	0.00
20/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	19619	19	19619	19	0.00
20/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	10728	10	10728	10	1,250.00
20/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	16454	16	16454	16	0.00
20/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	16387	16	16387	16	0.00
20/03/2020	R214 On 06-August-20			Bond Future	12.92	57.5491	12.9164	57.5491	300.00
20/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	4	0	4	0	0.00
20/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	4	0	4	0	0.00
20/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	4	0	4	0	0.00
20/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	15666	15	15666	15	0.00
20/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	15797	15	15797	15	0.00
20/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	15731	15	15731	15	0.00
20/03/2020	R214 On 05-November-20			Bond Future	13.10	55.2558	13.0950	55.2558	0.00
20/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	18	0	18	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
20/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	19	0	19	0	0.00
20/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	18	0	18	0	0.00
20/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	14837	14	14837	14	0.00
20/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	14774	14	14774	14	0.00
20/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	14712	14	14712	14	0.00
20/03/2020	R214 On 04-February-21			Bond Future	13.29	56.2271	13.2888	56.2271	0.00
20/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	57	0	57	0	0.00
20/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	59	0	59	0	0.00
20/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	58	0	58	0	0.00
20/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	15181	15	15181	15	0.00
20/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	15120	15	15120	15	0.00
20/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	15242	15	15242	15	0.00
20/03/2020	R248 On 07-May-20			Bond Future	12.82	71.5556	12.8189	71.5556	100,305.00
20/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
20/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
20/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	20955	20	20955	20	0.00
20/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	17424	17	17424	17	300.00
20/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	21744	21	21744	21	0.00
20/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	21042	20	21042	20	0.00
20/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	13524	13	13524	13	300.00
20/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	20868	20	20868	20	0.00
20/03/2020	R248 On 06-August-20			Bond Future	13.00	72.8280	12.9993	72.8280	530.00
20/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	510	1	510	1	0.00
20/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	83	0	83	0	0.00
20/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	32	0	32	0	640.00
20/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
20/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	3	0	3	0	0.00
20/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	460	1	460	1	470.00
20/03/2020	R248 On 06-August-20	12.75	Call	Bond Future	2132	0	2132	0	814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	6	0	6	0	640.00
20/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	3	0	3	0	0.00
20/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
20/03/2020	R248 On 06-August-20	12.25	Call	Bond Future	1044	0	1044	0	814.00
20/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	71	0	71	0	470.00
20/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	3	0	3	0	0.00
20/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	18460	18	18460	18	0.00
20/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	11652	11	11652	11	0.00
20/03/2020	R248 On 06-August-20	12.25	Put	Bond Future	5224	0	5224	0	0.00
20/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	18379	18	18379	18	0.00
20/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	7383	7	7383	7	0.00
20/03/2020	R248 On 06-August-20	12.75	Put	Bond Future	3473	0	3473	0	0.00
20/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	7118	7	7118	7	0.00
20/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	29143	29	29143	29	0.00
20/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	18541	18	18541	18	0.00
20/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	26717	26	26717	26	0.00
20/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	13404	13	13404	13	0.00
20/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	11315	11	11315	11	0.00
20/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	17180	17	17180	17	0.00
20/03/2020	R248 On 05-November-20			Bond Future	13.19	69.6600	13.1874	69.6600	0.00
20/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	7	0	7	0	0.00
20/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	7	0	7	0	0.00
20/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	6	0	6	0	0.00
20/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	20754	20	20754	20	0.00
20/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	20837	20	20837	20	0.00
20/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	20671	20	20671	20	0.00
20/03/2020	R248 On 04-February-21			Bond Future	13.39	70.8845	13.3924	70.8845	0.00
20/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	73	0	73	0	0.00
20/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	75	0	75	0	0.00
20/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	76	0	76	0	0.00
20/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	18237	18	18237	18	0.00
20/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	18389	18	18389	18	0.00
20/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	18313	18	18313	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
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------