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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
17/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	2025 On 07-May-20			Bond Future	132.96	133.4257	132.9554	133.4257	2,073.00
17/03/2020	2025 On 06-August-20			Bond Future	133.84	134.3311	133.8449	134.3311	0.00
17/03/2020	2025 On 05-November-20			Bond Future	136.21	136.7119	136.2051	136.7119	0.00
17/03/2020	2025 On 04-February-21			Bond Future	137.10	137.6313	137.1021	137.6313	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
17/03/2020	2029 On 07-May-20			Bond Future	94.28	95.4161	94.2777	95.4161	3,814.00
17/03/2020	2029 On 06-August-20			Bond Future	95.98	97.1410	95.9769	97.1410	0.00
17/03/2020	2029 On 05-November-20			Bond Future	96.53	97.7194	96.5261	97.7194	0.00
17/03/2020	2029 On 04-February-21			Bond Future	98.25	99.4694	98.2453	99.4694	0.00
17/03/2020	2030 On 07-May-20			Bond Future	10.82	85.4811	10.8177	85.4811	101,223.00
17/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
17/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	3	0	3	0	0.00
17/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
17/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	11605	12	11605	12	0.00
17/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	10922	11	10922	11	5,820.00
17/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	11667	12	11667	12	0.00
17/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	11232	11	11232	11	5,820.00
17/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	13754	14	13754	14	0.00
17/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	9157	9	9157	9	0.00
17/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	11542	12	11542	12	0.00
17/03/2020	2030 On 06-August-20			Bond Future	10.97	82.9960	10.9692	82.9960	325.00
17/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	23	0	23	0	800.00
17/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	51	0	51	0	0.00
17/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	45	0	45	0	450.00
17/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	3	0	3	0	800.00
17/03/2020	2030 On 06-August-20	10.70	Call	Bond Future	1672	2	1672	2	470.00
17/03/2020	2030 On 06-August-20	10.00	Call	Bond Future	566	1	566	1	470.00
17/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	137	0	137	0	0.00
17/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	55	0	55	0	0.00
17/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	72	0	72	0	323.00
17/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	5	0	5	0	323.00
17/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	53	0	53	0	0.00
17/03/2020	2030 On 06-August-20	10.75	Call	Bond Future	1777	2	1777	2	0.00
17/03/2020	2030 On 06-August-20	10.05	Call	Bond Future	627	1	627	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
17/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	322	0	322	0	450.00
17/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	8589	9	8589	9	800.00
17/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	10333	10	10333	10	0.00
17/03/2020	2030 On 06-August-20	10.00	Put	Bond Future	5726	6	5726	6	0.00
17/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	10391	10	10391	10	0.00
17/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	14019	14	14019	14	0.00
17/03/2020	2030 On 06-August-20	10.75	Put	Bond Future	2908	3	2908	3	0.00
17/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	9816	10	9816	10	0.00
17/03/2020	2030 On 06-August-20	10.05	Put	Bond Future	5510	6	5510	6	0.00
17/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	6882	7	6882	7	0.00
17/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	11809	12	11809	12	0.00
17/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	14901	15	14901	15	0.00
17/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	10449	10	10449	10	0.00
17/03/2020	2030 On 06-August-20	10.70	Put	Bond Future	3065	3	3065	3	0.00
17/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	10683	11	10683	11	0.00
17/03/2020	2030 On 05-November-20			Bond Future	11.12	84.4473	11.1192	84.4473	0.00
17/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	346	0	346	0	0.00
17/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	56	0	56	0	3,000.00
17/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	11	0	11	0	1,000.00
17/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	94	0	94	0	1,000.00
17/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	40	0	40	0	3,000.00
17/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	212	0	212	0	0.00
17/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	566	1	566	1	0.00
17/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	12	0	12	0	14,160.00
17/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	58	0	58	0	14,160.00
17/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	150	0	150	0	3,000.00
17/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	1401	1	1401	1	0.00
17/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	92	0	92	0	15,947.00
17/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	1249	1	1249	1	0.00
17/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	221	0	221	0	0.00
17/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	21	0	21	0	15,947.00
17/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	5	0	5	0	3,000.00
17/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	804	1	804	1	0.00

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17/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	216	0	216	0	0.00
17/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	9532	10	9532	10	0.00
17/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	5104	5	5104	5	15,947.00
17/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	13197	13	13197	13	0.00
17/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	10338	10	10338	10	0.00
17/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	7181	7	7181	7	14,160.00
17/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	15447	15	15447	15	0.00
17/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	11453	11	11453	11	0.00
17/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	9427	9	9427	9	0.00
17/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	4727	5	4727	5	3,000.00
17/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	14401	14	14401	14	0.00
17/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	12432	12	12432	12	0.00
17/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	6323	6	6323	6	1,000.00
17/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	9480	10	9480	10	0.00
17/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	17083	17	17083	17	0.00
17/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	11397	11	11397	11	0.00
17/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	15571	16	15571	16	0.00
17/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	8358	8	8358	8	3,000.00
17/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	12490	13	12490	13	0.00
17/03/2020	2030 On 04-February-21			Bond Future	11.28	81.9327	11.2840	81.9327	0.00
17/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	37	0	37	0	1,000.00
17/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	220	0	220	0	0.00
17/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	199	0	199	0	1,000.00
17/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	36	0	36	0	800.00
17/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	215	0	215	0	0.00
17/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	115	0	115	0	800.00
17/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	1133	1	1133	1	0.00
17/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	211	0	211	0	0.00
17/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	11672	12	11672	12	0.00
17/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	16033	16	16033	16	0.00
17/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	11458	11	11458	11	0.00
17/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	6634	7	6634	7	1,800.00
17/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	13105	13	13105	13	0.00

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17/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	11511	12	11511	12	0.00
17/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	11405	11	11405	11	0.00
17/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	15972	16	15972	16	0.00
17/03/2020	2032 On 07-May-20			Bond Future	11.36	80.8398	11.3601	80.8398	82,284.00
17/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
17/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	1	0	1	0	0.00
17/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
17/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	1	0	1	0	7,500.00
17/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
17/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
17/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
17/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	13373	13	13373	13	0.00
17/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	13305	13	13305	13	0.00
17/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	15873	16	15873	16	0.00
17/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	13237	13	13237	13	0.00
17/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	10963	11	10963	11	3,000.00
17/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	12560	13	12560	13	0.00
17/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	11227	11	11227	11	0.00
17/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	14612	15	14612	15	0.00
17/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	13442	14	13442	14	0.00
17/03/2020	2032 On 06-August-20			Bond Future	11.52	82.2813	11.5152	82.2813	300.00
17/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	159	0	159	0	0.00
17/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	40	0	40	0	0.00
17/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	2	0	2	0	800.00
17/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	23	0	23	0	800.00
17/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	42	0	42	0	0.00
17/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	43	0	43	0	0.00
17/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	12202	12	12202	12	0.00
17/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	12330	12	12330	12	0.00
17/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	16770	17	16770	17	0.00
17/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	13371	13	13371	13	0.00

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17/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	12266	12	12266	12	0.00
17/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	9495	10	9495	10	800.00
17/03/2020	2032 On 05-November-20			Bond Future	11.68	79.5623	11.6760	79.5623	0.00
17/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	198	0	198	0	0.00
17/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	1568	2	1568	2	0.00
17/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	1723	2	1723	2	0.00
17/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	37	0	37	0	3,000.00
17/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	141	0	141	0	3,000.00
17/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	93	0	93	0	1,000.00
17/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	203	0	203	0	0.00
17/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	21	0	21	0	1,000.00
17/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	194	0	194	0	0.00
17/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	11299	11	11299	11	0.00
17/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	15307	15	15307	15	0.00
17/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	16442	17	16442	17	0.00
17/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	4947	5	4947	5	1,000.00
17/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	11182	11	11182	11	0.00
17/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	13184	13	13184	13	0.00
17/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	12136	12	12136	12	0.00
17/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	5294	5	5294	5	3,000.00
17/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	11241	11	11241	11	0.00
17/03/2020	2032 On 04-February-21			Bond Future	11.85	80.9681	11.8485	80.9681	0.00
17/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	44	0	44	0	800.00
17/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	245	0	245	0	0.00
17/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	130	0	130	0	800.00
17/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	254	0	254	0	0.00
17/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	1478	1	1478	1	0.00
17/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	250	0	250	0	0.00
17/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	12958	13	12958	13	0.00
17/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	14955	15	14955	15	0.00
17/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	12899	13	12899	13	0.00
17/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	7016	7	7016	7	800.00
17/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	13016	13	13016	13	0.00

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17/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	18207	18	18207	18	0.00
17/03/2020	2033 On 07-May-20			Bond Future	92.31	95.6109	92.3119	95.6109	7,122.00
17/03/2020	2033 On 06-August-20			Bond Future	93.98	97.3394	93.9756	97.3394	0.00
17/03/2020	2033 On 05-November-20			Bond Future	94.41	97.8430	94.4113	97.8430	0.00
17/03/2020	2033 On 04-February-21			Bond Future	96.09	99.5952	96.0928	99.5952	0.00
17/03/2020	2037 On 07-May-20			Bond Future	11.75	78.6865	11.7498	78.6865	81,446.00
17/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
17/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	3	0	3	0	7,500.00
17/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	14418	15	14418	15	0.00
17/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	11501	12	11501	12	0.00
17/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	14572	15	14572	15	0.00
17/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	13732	14	13732	14	0.00
17/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	14495	15	14495	15	0.00
17/03/2020	2037 On 06-August-20			Bond Future	11.90	75.8297	11.9039	75.8297	300.00
17/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	59	0	59	0	0.00
17/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	61	0	61	0	0.00
17/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	57	0	57	0	0.00
17/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	13428	14	13428	14	0.00
17/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	13356	13	13356	13	0.00
17/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	13284	13	13284	13	0.00
17/03/2020	2037 On 05-November-20			Bond Future	12.05	77.1555	12.0543	77.1555	0.00
17/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	275	0	275	0	0.00
17/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	263	0	263	0	0.00
17/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	269	0	269	0	0.00
17/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	12202	12	12202	12	0.00
17/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	12072	12	12072	12	0.00
17/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	12137	12	12137	12	0.00
17/03/2020	2037 On 04-February-21			Bond Future	12.22	74.2615	12.2174	74.2615	0.00
17/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	177	0	177	0	72.00
17/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	596	1	596	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
17/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	529	1	529	1	0.00
17/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	1170	1	1170	1	0.00
17/03/2020	2037 On 04-February-21	11.90	Call	Bond Future	3263	3	3263	3	0.00
17/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	537	1	537	1	0.00
17/03/2020	2037 On 04-February-21	10.48	Call	Bond Future	719	1	719	1	240.00
17/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	545	1	545	1	0.00
17/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	12503	13	12503	13	0.00
17/03/2020	2037 On 04-February-21	11.90	Put	Bond Future	5050	5	5050	5	240.00
17/03/2020	2037 On 04-February-21	10.48	Put	Bond Future	11372	11	11372	11	0.00
17/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	12626	13	12626	13	0.00
17/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	9368	9	9368	9	72.00
17/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	12139	12	12139	12	72.00
17/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	12564	13	12564	13	0.00
17/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	16756	17	16756	17	0.00
17/03/2020	2038 On 07-May-20			Bond Future	104.70	110.2308	104.6954	110.2308	11,340.00
17/03/2020	2038 On 06-August-20			Bond Future	104.89	110.5284	104.8873	110.5284	0.00
17/03/2020	2038 On 05-November-20			Bond Future	106.74	112.4875	106.7368	112.4875	0.00
17/03/2020	2038 On 04-February-21			Bond Future	106.92	112.7816	106.9176	112.7816	0.00
17/03/2020	2040 On 07-May-20			Bond Future	11.89	80.5936	11.8852	80.5936	64,953.00
17/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
17/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	1	0	1	0	2,640.00
17/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2040 On 07-May-20	11.10	Call	Bond Future	367	0	367	0	450.00
17/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
17/03/2020	2040 On 07-May-20	11.80	Call	Bond Future	1678	2	1678	2	450.00
17/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	4	0	4	0	7,500.00
17/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	12071	12	12071	12	0.00
17/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	15440	16	15440	16	0.00
17/03/2020	2040 On 07-May-20	11.80	Put	Bond Future	2208	2	2208	2	0.00
17/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	15275	15	15275	15	0.00
17/03/2020	2040 On 07-May-20	11.10	Put	Bond Future	5482	6	5482	6	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
17/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	14457	15	14457	15	0.00
17/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	17372	17	17372	17	0.00
17/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	13251	13	13251	13	0.00
17/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	15357	15	15357	15	0.00
17/03/2020	2040 On 06-August-20			Bond Future	12.04	77.5202	12.0399	77.5202	600.00
17/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	61	0	61	0	0.00
17/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	547	1	547	1	0.00
17/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	63	0	63	0	0.00
17/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	65	0	65	0	0.00
17/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	481	0	481	0	0.00
17/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	9	0	9	0	800.00
17/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	72	0	72	0	800.00
17/03/2020	2040 On 06-August-20	11.26	Call	Bond Future	1183	1	1183	1	0.00
17/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	8692	9	8692	9	800.00
17/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	17676	18	17676	18	0.00
17/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	13979	14	13979	14	0.00
17/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	8333	8	8333	8	12,538.00
17/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	13673	14	13673	14	0.00
17/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	14056	14	14056	14	0.00
17/03/2020	2040 On 06-August-20	11.26	Put	Bond Future	6147	6	6147	6	517.00
17/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	13902	14	13902	14	0.00
17/03/2020	2040 On 05-November-20			Bond Future	12.19	78.8756	12.1907	78.8756	0.00
17/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	69	0	69	0	2,000.00
17/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	250	0	250	0	2,000.00
17/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	146	0	146	0	2,000.00
17/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	33	0	33	0	2,000.00
17/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	291	0	291	0	0.00
17/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	2005	2	2005	2	0.00
17/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	303	0	303	0	0.00
17/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	2425	2	2425	2	0.00
17/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	297	0	297	0	0.00
17/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	12848	13	12848	13	0.00
17/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	15166	15	15166	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	19143	19	19143	19	0.00
17/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	6284	6	6284	6	2,000.00
17/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	12918	13	12918	13	0.00
17/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	5425	5	5425	5	2,000.00
17/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	13481	14	13481	14	0.00
17/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	17263	17	17263	17	0.00
17/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	12987	13	12987	13	0.00
17/03/2020	2040 On 04-February-21			Bond Future	12.35	75.7616	12.3541	75.7616	0.00
17/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	2787	3	2787	3	0.00
17/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	312	0	312	0	800.00
17/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	555	1	555	1	0.00
17/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	105	0	105	0	500.00
17/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	2366	2	2366	2	0.00
17/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	422	0	422	0	500.00
17/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	547	1	547	1	0.00
17/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	121	0	121	0	800.00
17/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	564	1	564	1	0.00
17/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	20189	20	20189	20	0.00
17/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	13410	13	13410	13	0.00
17/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	7140	7	7140	7	500.00
17/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	14492	15	14492	15	0.00
17/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	19535	20	19535	20	0.00
17/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	15693	16	15693	16	0.00
17/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	13278	13	13278	13	0.00
17/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	13344	13	13344	13	0.00
17/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	6484	7	6484	7	800.00
17/03/2020	2044 On 07-May-20			Bond Future	11.93	77.4038	11.9281	77.4038	79,913.00
17/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	100	0	100	0	0.00
17/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
17/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	1	0	1	0	100.00
17/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
17/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
17/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	228	0	228	0	0.00
17/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
17/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	1	0	1	0	129.00
17/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	291	0	291	0	0.00
17/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	20080	20	20080	20	0.00
17/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	14418	14	14418	14	0.00
17/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	13842	14	13842	14	0.00
17/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	15337	15	15337	15	0.00
17/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	6187	6	6187	6	556.00
17/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	5762	6	5762	6	100.00
17/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	15421	15	15421	15	0.00
17/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	18365	18	18365	18	0.00
17/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	13924	14	13924	14	0.00
17/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	7553	8	7553	8	129.00
17/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	19443	20	19443	20	0.00
17/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	15252	15	15252	15	0.00
17/03/2020	2044 On 06-August-20			Bond Future	12.08	74.3989	12.0790	74.3989	500.00
17/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	32	0	32	0	0.00
17/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	3	0	3	0	602.00
17/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	50	0	50	0	602.00
17/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	1	0	140.00
17/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	13	0	13	0	140.00
17/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	34	0	34	0	0.00
17/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	628	1	628	1	0.00
17/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	33	0	33	0	0.00
17/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	856	1	856	1	0.00
17/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	23284	23	23284	23	0.00
17/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	17426	18	17426	18	0.00
17/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	15590	16	15590	16	0.00
17/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	15672	16	15672	16	0.00
17/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	8127	8	8127	8	140.00

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17/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	7234	7	7234	7	602.00
17/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	14783	15	14783	15	0.00
17/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	20052	20	20052	20	0.00
17/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	15754	16	15754	16	0.00
17/03/2020	2044 On 05-November-20			Bond Future	12.23	75.6996	12.2258	75.6996	0.00
17/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	65	0	65	0	1,815.00
17/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	129	0	129	0	0.00
17/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	1711	2	1711	2	0.00
17/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	311	0	311	0	0.00
17/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	1822	2	1822	2	0.00
17/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	132	0	132	0	568.00
17/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	323	0	323	0	0.00
17/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	21	0	21	0	525.00
17/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	1289	1	1289	1	0.00
17/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	5	0	5	0	1,815.00
17/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	150	0	150	0	1,815.00
17/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	317	0	317	0	0.00
17/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	158	0	158	0	525.00
17/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	1097	1	1097	1	0.00
17/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	18	0	18	0	568.00
17/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	12899	13	12899	13	0.00
17/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	15258	15	15258	15	0.00
17/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	7985	8	7985	8	1,815.00
17/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	6774	7	6774	7	1,815.00
17/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	25464	26	25464	26	0.00
17/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	21092	21	21092	21	0.00
17/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	12970	13	12970	13	0.00
17/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	15413	15	15413	15	0.00
17/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	21541	22	21541	22	0.00
17/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	15880	16	15880	16	0.00
17/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	17816	18	17816	18	0.00
17/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	8551	9	8551	9	525.00
17/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	13041	13	13041	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
17/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	6993	7	6993	7	568.00
17/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	15801	16	15801	16	0.00
17/03/2020	2044 On 04-February-21			Bond Future	12.38	72.6547	12.3847	72.6547	0.00
17/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	503	0	503	0	0.00
17/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	520	1	520	1	0.00
17/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	140	0	140	0	405.00
17/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	511	1	511	1	0.00
17/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	456	0	456	0	0.00
17/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	294	0	294	0	0.00
17/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	1019	1	1019	1	0.00
17/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	13990	14	13990	14	0.00
17/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	14476	15	14476	15	405.00
17/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	19292	19	19292	19	0.00
17/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	10937	11	10937	11	405.00
17/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	14059	14	14059	14	0.00
17/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	16292	16	16292	16	0.00
17/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	13922	14	13922	14	0.00
17/03/2020	2046 On 07-May-20			Bond Future	91.66	91.6473	91.6574	91.6473	14,200.00
17/03/2020	2046 On 06-August-20			Bond Future	93.31	93.3041	93.3092	93.3041	0.00
17/03/2020	2046 On 05-November-20			Bond Future	93.16	93.1613	93.1582	93.1613	0.00
17/03/2020	2046 On 04-February-21			Bond Future	94.82	94.8294	94.8171	94.8294	0.00
17/03/2020	2050 On 07-May-20			Bond Future	93.05	93.0418	93.0521	93.0418	13,945.00
17/03/2020	2050 On 06-August-20			Bond Future	92.85	92.8426	92.8480	92.8426	0.00
17/03/2020	2050 On 05-November-20			Bond Future	94.49	94.4882	94.4852	94.4882	0.00
17/03/2020	2050 On 04-February-21			Bond Future	94.25	94.2589	94.2467	94.2589	0.00
17/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	AL37 On 07-May-20			Index Future	658.69	657.9800	658.6910	657.9800	0.00
17/03/2020	AL37 On 06-August-20			Index Future	670.28	669.5860	670.2750	669.5860	0.00
17/03/2020	AL37 On 05-November-20			Index Future	682.07	681.4300	682.0710	681.4300	0.00
17/03/2020	AL37 On 04-February-21			Index Future	694.07	693.4820	694.0700	693.4820	0.00
17/03/2020	AL7T On 07-May-20			Index Future	720.34	719.8760	720.3380	719.8760	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
17/03/2020	AL7T On 06-August-20			Index Future	733.01	732.5750	733.0070	732.5750	0.00
17/03/2020	AL7T On 05-November-20			Index Future	745.91	745.5320	745.9070	745.5320	0.00
17/03/2020	AL7T On 04-February-21			Index Future	759.03	758.7180	759.0280	758.7180	0.00
17/03/2020	ALBI On 07-May-20			Index Future	645.59	645.0240	645.5930	645.0240	210.00
17/03/2020	ALBI On 06-August-20			Index Future	656.95	656.4020	656.9470	656.4020	0.00
17/03/2020	ALBI On 05-November-20			Index Future	668.51	668.0110	668.5080	668.0110	0.00
17/03/2020	ALBI On 04-February-21			Index Future	680.27	679.8270	680.2680	679.8270	0.00
17/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2020	ES33 On 07-May-20			Bond Future	12.72	67.9877	12.7170	67.9877	350.00
17/03/2020	ES33 On 06-August-20			Bond Future	12.91	69.1999	12.9139	69.1999	0.00
17/03/2020	ES33 On 05-November-20			Bond Future	13.12	66.6192	13.1194	66.6192	0.00
17/03/2020	ES33 On 04-February-21			Bond Future	13.34	67.7964	13.3424	67.7964	0.00
17/03/2020	ES42 On 07-May-20			Bond Future	13.08	67.4647	13.0806	67.4647	4,919.00
17/03/2020	ES42 On 06-August-20			Bond Future	13.28	68.6676	13.2760	68.6676	0.00
17/03/2020	ES42 On 05-November-20			Bond Future	13.48	65.6053	13.4802	65.6053	0.00
17/03/2020	ES42 On 04-February-21			Bond Future	13.69	66.7639	13.6943	66.7639	0.00
17/03/2020	GOVI On 07-May-20			GOVI	637.98	637.4220	637.9830	637.4220	1,179.00
17/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	820070	83	820070	83	0.00
17/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	820170	83	820170	83	0.00
17/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	819970	83	819970	83	0.00
17/03/2020	GOVI On 06-August-20			GOVI	649.20	648.6660	649.2030	648.6660	0.00
17/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	789270	79	789270	79	0.00
17/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	789170	79	789170	79	0.00
17/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	789370	79	789370	79	0.00
17/03/2020	GOVI On 05-November-20			GOVI	660.63	660.1390	660.6280	660.1390	0.00
17/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	772220	78	772220	78	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
17/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	772020	78	772020	78	0.00
17/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	772120	78	772120	78	0.00
17/03/2020	GOVI On 04-February-21			GOVI	672.25	671.8150	672.2490	671.8150	0.00
17/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
17/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	786910	79	786910	79	0.00
17/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	787010	79	787010	79	0.00
17/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	787110	79	787110	79	0.00
17/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/03/2020	IGOV On 07-May-20			Index Future	243.39	247.9030	243.3890	247.9030	1,009.00
17/03/2020	IGOV On 06-August-20			Index Future	247.73	252.3360	247.7290	252.3360	0.00
17/03/2020	IGOV On 05-November-20			Index Future	252.15	256.8590	252.1470	256.8590	0.00
17/03/2020	IGOV On 04-February-21			Index Future	256.64	261.4600	256.6400	261.4600	0.00
17/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
17/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
17/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
17/03/2020	IS05 On 17-December-20			Interest Rate Swap	94.94	95.0100	94.9400	95.0100	0.00
17/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.70	93.8200	93.7000	93.8200	0.00
17/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.43	92.6000	92.4300	92.6000	0.00
17/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.18	92.4000	92.1800	92.4000	0.00
17/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.03	94.2900	94.0300	94.2900	51.00
17/03/2020	IS05 On 15-March-22			Interest Rate Swap	93.84	94.1500	93.8400	94.1500	0.00
17/03/2020	IS05 On 21-June-22			Interest Rate Swap	94.82	95.1900	94.8200	95.1900	0.00
17/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.69	99.1100	98.6900	99.1100	0.00
17/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.94	100.4200	99.9400	100.4200	0.00
17/03/2020	IS05 On 22-March-23			Interest Rate Swap	93.20	93.7300	93.2000	93.7300	0.00
17/03/2020	IS05 On 20-June-23			Interest Rate Swap	99.37	99.9100	99.3700	99.9100	0.00
17/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
17/03/2020	IS10 On 17-December-25			Interest Rate Swap	92.40	92.8000	92.4000	92.8000	0.00
17/03/2020	IS10 On 16-March-26			Interest Rate Swap	89.44	89.8200	89.4400	89.8200	0.00
17/03/2020	IS10 On 15-June-26			Interest Rate Swap	88.28	88.6400	88.2800	88.6400	0.00
17/03/2020	IS10 On 21-September-26			Interest Rate Swap	90.68	91.0200	90.6800	91.0200	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
17/03/2020	IS10 On 21-December-26			Interest Rate Swap	94.74	95.0600	94.7400	95.0600	0.00
17/03/2020	IS10 On 15-March-27			Interest Rate Swap	93.42	93.7300	93.4200	93.7300	0.00
17/03/2020	IS10 On 21-June-27			Interest Rate Swap	95.74	96.0200	95.7400	96.0200	0.00
17/03/2020	IS10 On 20-September-27			Interest Rate Swap	101.46	101.7200	101.4600	101.7200	0.00
17/03/2020	IS10 On 20-December-27			Interest Rate Swap	101.99	102.2400	101.9900	102.2400	0.00
17/03/2020	IS10 On 22-March-28			Interest Rate Swap	95.56	95.7900	95.5600	95.7900	0.00
17/03/2020	IS10 On 20-June-28			Interest Rate Swap	103.07	103.2600	103.0700	103.2600	0.00
17/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
17/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/03/2020	R023 On 07-May-20			Bond Future	6.55	104.5399	6.5549	104.5399	61,670.00
17/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	1029	1	1029	1	0.00
17/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	1008	1	1008	1	0.00
17/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	1050	1	1050	1	0.00
17/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	151	0	151	0	0.00
17/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	147	0	147	0	0.00
17/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	142	0	142	0	0.00
17/03/2020	R023 On 06-August-20			Bond Future	6.48	106.4040	6.4836	106.4040	0.00
17/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	1972	2	1972	2	0.00
17/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	2011	2	2011	2	0.00
17/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	1992	2	1992	2	0.00
17/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	152	0	152	0	0.00
17/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	156	0	156	0	0.00
17/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	160	0	160	0	0.00
17/03/2020	R023 On 05-November-20			Bond Future	6.41	104.3363	6.4123	104.3363	0.00
17/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	2362	2	2362	2	0.00
17/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	2344	2	2344	2	0.00
17/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	2380	2	2380	2	0.00
17/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	143	0	143	0	0.00
17/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	141	0	141	0	0.00
17/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	138	0	138	0	0.00
17/03/2020	R023 On 04-February-21			Bond Future	6.33	106.1805	6.3266	106.1805	0.00
17/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	783	1	783	1	0.00
17/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	805	1	805	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
17/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	794	1	794	1	0.00
17/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	788	1	788	1	0.00
17/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	796	1	796	1	0.00
17/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	780	1	780	1	0.00
17/03/2020	R035 On 07-May-20			Bond Future	11.57	82.9006	11.5657	82.9006	132,380.00
17/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
17/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	3	0	3	0	7,500.00
17/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	2	0	2	0	5,000.00
17/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	144	0	144	0	0.00
17/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	279	0	279	0	0.00
17/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
17/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	2	0	2	0	3,530.00
17/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
17/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	16423	16	16423	16	0.00
17/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	14027	14	14027	14	0.00
17/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	13573	14	13573	14	0.00
17/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	12084	12	12084	12	0.00
17/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	14179	14	14179	14	0.00
17/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	11353	11	11353	11	0.00
17/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	11864	12	11864	12	0.00
17/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	5401	5	5401	5	5,000.00
17/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	6461	6	6461	6	3,530.00
17/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	14103	14	14103	14	0.00
17/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	16976	17	16976	17	0.00
17/03/2020	R035 On 06-August-20			Bond Future	11.71	84.3788	11.7138	84.3788	410.00
17/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	4	0	4	0	500.00
17/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	3	0	3	0	24,761.00
17/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	101	0	101	0	0.00
17/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	43	0	43	0	500.00
17/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	397	0	397	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
17/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	104	0	104	0	0.00
17/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	1	0	1	0	3,000.00
17/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	98	0	98	0	0.00
17/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	11685	12	11685	12	0.00
17/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	20632	21	20632	21	0.00
17/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	11822	12	11822	12	0.00
17/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	8361	8	8361	8	500.00
17/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	18612	19	18612	19	0.00
17/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	11753	12	11753	12	0.00
17/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	13514	13	13514	13	0.00
17/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	17900	18	17900	18	0.00
17/03/2020	R035 On 05-November-20			Bond Future	11.87	81.3555	11.8698	81.3555	0.00
17/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	482	0	482	0	0.00
17/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	491	0	491	0	0.00
17/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	473	0	473	0	0.00
17/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	10176	10	10176	10	0.00
17/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	10117	10	10117	10	0.00
17/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	10058	10	10058	10	0.00
17/03/2020	R035 On 04-February-21			Bond Future	12.04	82.7931	12.0397	82.7931	0.00
17/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	539	1	539	1	0.00
17/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	476	0	476	0	0.00
17/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	468	0	468	0	0.00
17/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	461	0	461	0	0.00
17/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	1976	2	1976	2	0.00
17/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	12928	13	12928	13	0.00
17/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	12990	13	12990	13	0.00
17/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	12375	12	12375	12	650.00
17/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	7278	7	7278	7	650.00
17/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	12866	13	12866	13	0.00
17/03/2020	R186 On 07-May-20			Bond Future	9.53	108.6362	9.5308	108.6362	88,316.00
17/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	3	0	3	0	0.00
17/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	39	0	39	0	0.00
17/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	257	0	257	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
17/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	3	0	3	0	0.00
17/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	1	0	1	0	0.00
17/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	11	0	11	0	0.00
17/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	3	0	3	0	0.00
17/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	7594	8	7594	8	0.00
17/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	10182	10	10182	10	0.00
17/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	3297	3	3297	3	0.00
17/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	7485	8	7485	8	0.00
17/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	8520	9	8520	9	2,500.00
17/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	6468	7	6468	7	0.00
17/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	5324	5	5324	5	23,172.00
17/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	7540	8	7540	8	0.00
17/03/2020	R186 On 06-August-20			Bond Future	9.66	105.2704	9.6609	105.2704	1,870.00
17/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	133	0	133	0	0.00
17/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	92	0	92	0	0.00
17/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	137	0	137	0	0.00
17/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	129	0	129	0	0.00
17/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	6605	7	6605	7	0.00
17/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	7139	7	7139	7	3,150.00
17/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	6509	7	6509	7	0.00
17/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	6557	7	6557	7	0.00
17/03/2020	R186 On 05-November-20			Bond Future	9.80	107.1113	9.7992	107.1113	0.00
17/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	391	0	391	0	0.00
17/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	382	0	382	0	0.00
17/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	374	0	374	0	0.00
17/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	187	0	187	0	3,500.00
17/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	1166	1	1166	1	0.00
17/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	48	0	48	0	3,500.00
17/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	7205	7	7205	7	0.00
17/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	9609	10	9609	10	0.00
17/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	5860	6	5860	6	0.00
17/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	3691	4	3691	4	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
17/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	5901	6	5901	6	0.00
17/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	5819	6	5819	6	0.00
17/03/2020	R186 On 04-February-21			Bond Future	9.95	103.7028	9.9534	103.7028	0.00
17/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	197	0	197	0	0.00
17/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	201	0	201	0	0.00
17/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	205	0	205	0	0.00
17/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	8555	9	8555	9	0.00
17/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	8510	9	8510	9	0.00
17/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	8600	9	8600	9	0.00
17/03/2020	R197 On 07-May-20			Bond Future	304.62	304.5950	304.6157	304.5950	2,607.00
17/03/2020	R197 On 06-August-20			Bond Future	302.31	302.3052	302.3093	302.3052	0.00
17/03/2020	R197 On 05-November-20			Bond Future	307.64	307.6630	307.6399	307.6630	0.00
17/03/2020	R197 On 04-February-21			Bond Future	305.12	305.1741	305.1210	305.1741	0.00
17/03/2020	R202 On 07-May-20			Bond Future	207.83	219.0185	207.8346	219.0185	8,709.00
17/03/2020	R202 On 06-August-20			Bond Future	207.44	218.8367	207.4392	218.8367	0.00
17/03/2020	R202 On 05-November-20			Bond Future	211.10	222.7155	211.0972	222.7155	0.00
17/03/2020	R202 On 04-February-21			Bond Future	210.61	222.4556	210.6089	222.4556	0.00
17/03/2020	R208 On 07-May-20			Bond Future	5.61	101.7355	5.6063	101.7355	29,982.00
17/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	689	1	689	1	0.00
17/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	697	1	697	1	0.00
17/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	680	1	680	1	0.00
17/03/2020	R208 On 06-August-20			Bond Future	4.99	103.5495	4.9880	103.5495	0.00
17/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	369	0	369	0	0.00
17/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	375	0	375	0	0.00
17/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	363	0	363	0	0.00
17/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	13	0	13	0	0.00
17/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	13	0	13	0	0.00
17/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	13	0	13	0	0.00
17/03/2020	R208 On 05-November-20			Bond Future	3.62	101.9587	3.6203	101.9587	0.00
17/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	454	0	454	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
17/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	451	0	451	0	0.00
17/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	447	0	447	0	0.00
17/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	2	0	2	0	0.00
17/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	2	0	2	0	0.00
17/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	2	0	2	0	0.00
17/03/2020	R209 On 07-May-20			Bond Future	11.62	62.1260	11.6163	62.1260	72,295.00
17/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	12397	12	12397	12	0.00
17/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	12332	12	12332	12	0.00
17/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	12463	13	12463	13	0.00
17/03/2020	R209 On 06-August-20			Bond Future	11.75	63.2337	11.7542	63.2337	200.00
17/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	46129	46	46129	46	0.00
17/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	46238	46	46238	46	0.00
17/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	46021	46	46021	46	0.00
17/03/2020	R209 On 05-November-20			Bond Future	11.90	61.1897	11.8958	61.1897	0.00
17/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	219	0	219	0	0.00
17/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	228	0	228	0	0.00
17/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	224	0	224	0	0.00
17/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	10461	11	10461	11	0.00
17/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	10405	10	10405	10	0.00
17/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	10518	11	10518	11	0.00
17/03/2020	R209 On 04-February-21			Bond Future	12.05	62.2709	12.0460	62.2709	0.00
17/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	458	0	458	0	0.00
17/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	465	0	465	0	0.00
17/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	451	0	451	0	0.00
17/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	10838	11	10838	11	0.00
17/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	10785	11	10785	11	0.00
17/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	10733	11	10733	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
17/03/2020	R210 On 07-May-20			Bond Future	174.22	180.4827	174.2205	180.4827	1,935.00
17/03/2020	R210 On 06-August-20			Bond Future	177.36	183.7454	177.3604	183.7454	0.00
17/03/2020	R210 On 05-November-20			Bond Future	177.76	184.2787	177.7646	184.2787	0.00
17/03/2020	R210 On 04-February-21			Bond Future	180.93	187.5787	180.9305	187.5787	0.00
17/03/2020	R212 On 07-May-20			Bond Future	164.57	164.7055	164.5659	164.7055	6,719.00
17/03/2020	R212 On 06-August-20			Bond Future	165.24	165.3873	165.2361	165.3873	0.00
17/03/2020	R212 On 05-November-20			Bond Future	168.15	168.3185	168.1497	168.3185	0.00
17/03/2020	R212 On 04-February-21			Bond Future	168.81	169.0030	168.8149	169.0030	0.00
17/03/2020	R213 On 07-May-20			Bond Future	11.07	76.0177	11.0722	76.0177	15,444.00
17/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	11663	12	11663	12	0.00
17/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	11539	12	11539	12	0.00
17/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	11601	12	11601	12	0.00
17/03/2020	R213 On 06-August-20			Bond Future	11.21	77.3732	11.2142	77.3732	300.00
17/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	53	0	53	0	0.00
17/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	57	0	57	0	0.00
17/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	55	0	55	0	0.00
17/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	10498	11	10498	11	0.00
17/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	10440	11	10440	11	0.00
17/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	10556	11	10556	11	0.00
17/03/2020	R213 On 05-November-20			Bond Future	11.37	75.1779	11.3657	75.1779	0.00
17/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	218	0	218	0	0.00
17/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	223	0	223	0	0.00
17/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	227	0	227	0	0.00
17/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	9511	10	9511	10	0.00
17/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	9616	10	9616	10	0.00
17/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	9564	10	9564	10	0.00
17/03/2020	R213 On 04-February-21			Bond Future	11.53	76.5066	11.5317	76.5066	0.00
17/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	246	0	246	0	0.00
17/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	241	0	241	0	0.00
17/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	237	0	237	0	0.00

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17/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	11417	11	11417	11	0.00
17/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	11470	12	11470	12	0.00
17/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	11364	11	11364	11	0.00
17/03/2020	R214 On 07-May-20			Bond Future	11.82	60.3138	11.8242	60.3138	21,283.00
17/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	1	0	1	0	0.00
17/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
17/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	2	0	2	0	1,250.00
17/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	86	0	86	0	0.00
17/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	11098	11	11098	11	0.00
17/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	12173	12	12173	12	0.00
17/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	15269	15	15269	15	0.00
17/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	6463	7	6463	7	1,250.00
17/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	12105	12	12105	12	0.00
17/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	12037	12	12037	12	0.00
17/03/2020	R214 On 06-August-20			Bond Future	11.96	61.3892	11.9598	61.3892	300.00
17/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	68	0	68	0	0.00
17/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	70	0	70	0	0.00
17/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	72	0	72	0	0.00
17/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	11307	11	11307	11	0.00
17/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	11434	11	11434	11	0.00
17/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	11370	11	11370	11	0.00
17/03/2020	R214 On 05-November-20			Bond Future	12.10	59.1678	12.1014	59.1678	0.00
17/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	273	0	273	0	0.00
17/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	279	0	279	0	0.00
17/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	268	0	268	0	0.00
17/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	10583	11	10583	11	0.00
17/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	10525	11	10525	11	0.00
17/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	10468	11	10468	11	0.00
17/03/2020	R214 On 04-February-21			Bond Future	12.25	60.2134	12.2545	60.2134	0.00
17/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	507	1	507	1	0.00
17/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	522	1	522	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
17/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	514	1	514	1	0.00
17/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	11055	11	11055	11	0.00
17/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	11001	11	11001	11	0.00
17/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	11110	11	11110	11	0.00
17/03/2020	R248 On 07-May-20			Bond Future	11.91	76.1569	11.9074	76.1569	94,914.00
17/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	67	0	67	0	0.00
17/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	4	0	4	0	0.00
17/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
17/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
17/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	15666	16	15666	16	0.00
17/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	12139	12	12139	12	300.00
17/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	16456	17	16456	17	0.00
17/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	15753	16	15753	16	0.00
17/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	8303	8	8303	8	300.00
17/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	15579	16	15579	16	0.00
17/03/2020	R248 On 06-August-20			Bond Future	12.05	77.5149	12.0491	77.5149	530.00
17/03/2020	R248 On 06-August-20	11.15	Call	Bond Future	1024	1	1024	1	0.00
17/03/2020	R248 On 06-August-20	11.85	Call	Bond Future	2596	3	2596	3	0.00
17/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	575	1	575	1	640.00
17/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	2	0	2	0	20,640.00
17/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	108	0	108	0	0.00
17/03/2020	R248 On 06-August-20	11.80	Call	Bond Future	2467	2	2467	2	470.00
17/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	176	0	176	0	640.00
17/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	115	0	115	0	0.00
17/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	3,000.00
17/03/2020	R248 On 06-August-20	11.10	Call	Bond Future	936	1	936	1	470.00
17/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	111	0	111	0	0.00
17/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	13186	13	13186	13	0.00
17/03/2020	R248 On 06-August-20	11.10	Put	Bond Future	7136	7	7136	7	0.00
17/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	13108	13	13108	13	0.00
17/03/2020	R248 On 06-August-20	11.80	Put	Bond Future	4008	4	4008	4	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
17/03/2020	R248 On 06-August-20	11.85	Put	Bond Future	3823	4	3823	4	0.00
17/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	23762	24	23762	24	0.00
17/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	13264	13	13264	13	0.00
17/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	21338	21	21338	21	0.00
17/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	8565	9	8565	9	0.00
17/03/2020	R248 On 06-August-20	11.15	Put	Bond Future	6874	7	6874	7	0.00
17/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	11968	12	11968	12	0.00
17/03/2020	R248 On 05-November-20			Bond Future	12.20	74.4349	12.1971	74.4349	0.00
17/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	166	0	166	0	0.00
17/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	162	0	162	0	0.00
17/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	158	0	158	0	0.00
17/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	15435	16	15435	16	0.00
17/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	15514	16	15514	16	0.00
17/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	15355	15	15355	15	0.00
17/03/2020	R248 On 04-February-21			Bond Future	12.36	75.7502	12.3577	75.7502	0.00
17/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	633	1	633	1	0.00
17/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	643	1	643	1	0.00
17/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	653	1	653	1	0.00
17/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	13243	13	13243	13	0.00
17/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	13379	13	13379	13	0.00
17/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	13311	13	13311	13	0.00