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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	2025 On 07-May-20			Bond Future	136.38	134.9843	136.3843	134.9843	2,087.00
14/04/2020	2025 On 06-August-20			Bond Future	136.61	135.5811	136.6142	135.5811	0.00
14/04/2020	2025 On 05-November-20			Bond Future	138.36	137.6803	138.3630	137.6803	0.00
14/04/2020	2025 On 04-February-21			Bond Future	138.64	138.2455	138.6443	138.2455	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
14/04/2020	2025 On 06-May-21			Bond Future	140.37	140.3000	140.3672	140.3000	0.00
14/04/2020	2029 On 07-May-20			Bond Future	96.69	96.7699	96.6874	96.7699	2,571.00
14/04/2020	2029 On 06-August-20			Bond Future	97.92	98.2791	97.9193	98.2791	0.00
14/04/2020	2029 On 05-November-20			Bond Future	98.03	98.6569	98.0302	98.6569	0.00
14/04/2020	2029 On 04-February-21			Bond Future	99.31	100.1587	99.3139	100.1587	0.00
14/04/2020	2029 On 06-May-21			Bond Future	99.39	100.4900	99.3918	100.4900	0.00
14/04/2020	2030 On 07-May-20			Bond Future	10.48	85.3045	10.4824	85.3045	103,465.00
14/04/2020	2030 On 07-May-20	8,80	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2030 On 07-May-20	8,45	Call	Bond Future	0	0	0	0	5,000.00
14/04/2020	2030 On 07-May-20	9,19	Call	Bond Future	1	0	1	0	0.00
14/04/2020	2030 On 07-May-20	8,79	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2030 On 07-May-20	8,78	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2030 On 07-May-20	8,90	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2030 On 07-May-20	8,85	Call	Bond Future	0	0	0	0	5,000.00
14/04/2020	2030 On 07-May-20	8,79	Put	Bond Future	9821	12	9821	12	0.00
14/04/2020	2030 On 07-May-20	8,90	Put	Bond Future	9138	11	9138	11	5,820.00
14/04/2020	2030 On 07-May-20	8,78	Put	Bond Future	9883	12	9883	12	0.00
14/04/2020	2030 On 07-May-20	8,85	Put	Bond Future	9448	11	9448	11	5,820.00
14/04/2020	2030 On 07-May-20	8,45	Put	Bond Future	11971	14	11971	14	0.00
14/04/2020	2030 On 07-May-20	9,19	Put	Bond Future	7371	9	7371	9	0.00
14/04/2020	2030 On 07-May-20	8,80	Put	Bond Future	9758	12	9758	12	0.00
14/04/2020	2030 On 06-August-20			Bond Future	10.71	82.6055	10.7067	82.6055	5,700.00
14/04/2020	2030 On 06-August-20	9,05	Call	Bond Future	117	0	117	0	450.00
14/04/2020	2030 On 06-August-20	8,86	Call	Bond Future	73	0	73	0	800.00
14/04/2020	2030 On 06-August-20	9,09	Call	Bond Future	128	0	128	0	0.00
14/04/2020	2030 On 06-August-20	8,36	Call	Bond Future	18	0	18	0	800.00
14/04/2020	2030 On 06-August-20	10,70	Call	Bond Future	2137	1	2137	1	470.00
14/04/2020	2030 On 06-August-20	10,00	Call	Bond Future	785	0	785	0	470.00
14/04/2020	2030 On 06-August-20	9,42	Call	Bond Future	267	0	267	0	0.00
14/04/2020	2030 On 06-August-20	9,11	Call	Bond Future	135	0	135	0	0.00
14/04/2020	2030 On 06-August-20	9,20	Call	Bond Future	166	0	166	0	323.00
14/04/2020	2030 On 06-August-20	8,50	Call	Bond Future	27	0	27	0	323.00
14/04/2020	2030 On 06-August-20	9,10	Call	Bond Future	131	0	131	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
14/04/2020	2030 On 06-August-20	10,75	Call	Bond Future	2272	1	2272	1	0.00
14/04/2020	2030 On 06-August-20	10,05	Call	Bond Future	852	0	852	0	0.00
14/04/2020	2030 On 06-August-20	9,75	Call	Bond Future	509	0	509	0	450.00
14/04/2020	2030 On 06-August-20	9,42	Put	Bond Future	7362	9	7362	9	800.00
14/04/2020	2030 On 06-August-20	9,11	Put	Bond Future	9056	11	9056	11	0.00
14/04/2020	2030 On 06-August-20	10,00	Put	Bond Future	4589	6	4589	6	0.00
14/04/2020	2030 On 06-August-20	9,10	Put	Bond Future	9113	11	9113	11	0.00
14/04/2020	2030 On 06-August-20	8,50	Put	Bond Future	12684	14	12684	14	0.00
14/04/2020	2030 On 06-August-20	10,75	Put	Bond Future	2046	3	2046	3	0.00
14/04/2020	2030 On 06-August-20	9,20	Put	Bond Future	8552	10	8552	10	0.00
14/04/2020	2030 On 06-August-20	10,05	Put	Bond Future	4379	6	4379	6	0.00
14/04/2020	2030 On 06-August-20	9,75	Put	Bond Future	5712	7	5712	7	0.00
14/04/2020	2030 On 06-August-20	8,86	Put	Bond Future	10502	12	10502	12	0.00
14/04/2020	2030 On 06-August-20	9,09	Put	Bond Future	9169	11	9169	11	0.00
14/04/2020	2030 On 06-August-20	8,36	Put	Bond Future	13559	15	13559	15	0.00
14/04/2020	2030 On 06-August-20	10,70	Put	Bond Future	2172	3	2172	3	0.00
14/04/2020	2030 On 06-August-20	9,05	Put	Bond Future	9397	11	9397	11	0.00
14/04/2020	2030 On 05-November-20			Bond Future	10.93	83.8651	10.9256	83.8651	0.00
14/04/2020	2030 On 05-November-20	9,61	Call	Bond Future	648	0	648	0	0.00
14/04/2020	2030 On 05-November-20	8,85	Call	Bond Future	202	0	202	0	3,000.00
14/04/2020	2030 On 05-November-20	8,34	Call	Bond Future	79	0	79	0	1,000.00
14/04/2020	2030 On 05-November-20	9,04	Call	Bond Future	277	0	277	0	1,000.00
14/04/2020	2030 On 05-November-20	8,73	Call	Bond Future	164	0	164	0	3,000.00
14/04/2020	2030 On 05-November-20	9,38	Call	Bond Future	468	0	468	0	0.00
14/04/2020	2030 On 05-November-20	9,86	Call	Bond Future	900	1	900	1	0.00
14/04/2020	2030 On 05-November-20	8,36	Call	Bond Future	82	0	82	0	14,160.00
14/04/2020	2030 On 05-November-20	8,86	Call	Bond Future	205	0	205	0	14,160.00
14/04/2020	2030 On 05-November-20	9,23	Call	Bond Future	374	0	374	0	3,000.00
14/04/2020	2030 On 05-November-20	10,47	Call	Bond Future	1810	1	1810	1	0.00
14/04/2020	2030 On 05-November-20	9,03	Call	Bond Future	272	0	272	0	15,947.00
14/04/2020	2030 On 05-November-20	10,37	Call	Bond Future	1630	1	1630	1	0.00
14/04/2020	2030 On 05-November-20	9,40	Call	Bond Future	482	0	482	0	0.00
14/04/2020	2030 On 05-November-20	8,53	Call	Bond Future	114	0	114	0	15,947.00

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14/04/2020	2030 On 05-November-20	8,10	Call	Bond Future	49	0	49	0	3,000.00
14/04/2020	2030 On 05-November-20	10,06	Call	Bond Future	1150	1	1150	1	0.00
14/04/2020	2030 On 05-November-20	9,39	Call	Bond Future	475	0	475	0	0.00
14/04/2020	2030 On 05-November-20	9,38	Put	Bond Future	8815	10	8815	10	0.00
14/04/2020	2030 On 05-November-20	10,37	Put	Bond Future	4511	6	4511	6	15,947.00
14/04/2020	2030 On 05-November-20	8,73	Put	Bond Future	12348	14	12348	14	0.00
14/04/2020	2030 On 05-November-20	9,23	Put	Bond Future	9588	11	9588	11	0.00
14/04/2020	2030 On 05-November-20	9,86	Put	Bond Future	6542	8	6542	8	14,160.00
14/04/2020	2030 On 05-November-20	8,36	Put	Bond Future	14544	16	14544	16	0.00
14/04/2020	2030 On 05-November-20	9,03	Put	Bond Future	10660	12	10660	12	0.00
14/04/2020	2030 On 05-November-20	9,40	Put	Bond Future	8714	10	8714	10	0.00
14/04/2020	2030 On 05-November-20	10,47	Put	Bond Future	4163	5	4163	5	3,000.00
14/04/2020	2030 On 05-November-20	8,53	Put	Bond Future	13520	15	13520	15	0.00
14/04/2020	2030 On 05-November-20	8,86	Put	Bond Future	11606	13	11606	13	0.00
14/04/2020	2030 On 05-November-20	10,06	Put	Bond Future	5696	7	5696	7	1,000.00
14/04/2020	2030 On 05-November-20	9,39	Put	Bond Future	8765	10	8765	10	0.00
14/04/2020	2030 On 05-November-20	8,10	Put	Bond Future	16153	18	16153	18	0.00
14/04/2020	2030 On 05-November-20	9,04	Put	Bond Future	10606	12	10606	12	0.00
14/04/2020	2030 On 05-November-20	8,34	Put	Bond Future	14666	16	14666	16	0.00
14/04/2020	2030 On 05-November-20	9,61	Put	Bond Future	7686	9	7686	9	3,000.00
14/04/2020	2030 On 05-November-20	8,85	Put	Bond Future	11662	13	11662	13	0.00
14/04/2020	2030 On 04-February-21			Bond Future	11.16	81.1155	11.1632	81.1155	0.00
14/04/2020	2030 On 04-February-21	8,37	Call	Bond Future	126	0	126	0	1,000.00
14/04/2020	2030 On 04-February-21	9,17	Call	Bond Future	409	0	409	0	0.00
14/04/2020	2030 On 04-February-21	9,12	Call	Bond Future	382	0	382	0	1,000.00
14/04/2020	2030 On 04-February-21	8,36	Call	Bond Future	124	0	124	0	800.00
14/04/2020	2030 On 04-February-21	9,16	Call	Bond Future	403	0	403	0	0.00
14/04/2020	2030 On 04-February-21	8,86	Call	Bond Future	266	0	266	0	800.00
14/04/2020	2030 On 04-February-21	10,20	Call	Bond Future	1353	1	1353	1	0.00
14/04/2020	2030 On 04-February-21	9,15	Call	Bond Future	398	0	398	0	0.00
14/04/2020	2030 On 04-February-21	9,12	Put	Bond Future	11265	13	11265	13	0.00
14/04/2020	2030 On 04-February-21	8,36	Put	Bond Future	15531	17	15531	17	0.00
14/04/2020	2030 On 04-February-21	9,16	Put	Bond Future	11056	12	11056	12	0.00

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14/04/2020	2030 On 04-February-21	10,20	Put	Bond Future	6264	7	6264	7	1,800.00
14/04/2020	2030 On 04-February-21	8,86	Put	Bond Future	12666	14	12666	14	0.00
14/04/2020	2030 On 04-February-21	9,15	Put	Bond Future	11108	12	11108	12	0.00
14/04/2020	2030 On 04-February-21	9,17	Put	Bond Future	11004	12	11004	12	0.00
14/04/2020	2030 On 04-February-21	8,37	Put	Bond Future	15472	17	15472	17	0.00
14/04/2020	2030 On 06-May-21			Bond Future	11.43	11.7000	11.4304	11.7000	0.00
14/04/2020	2030 On 06-May-21	11,69	Call	Bond Future	1219	0	1219	0	0.00
14/04/2020	2030 On 06-May-21	11,71	Call	Bond Future	1312	0	1312	0	0.00
14/04/2020	2030 On 06-May-21	11,70	Call	Bond Future	1265	0	1265	0	0.00
14/04/2020	2030 On 06-May-21	11,69	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2030 On 06-May-21	11,71	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2030 On 06-May-21	11,70	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2032 On 07-May-20			Bond Future	10.94	81.3124	10.9398	81.3124	78,160.00
14/04/2020	2032 On 07-May-20	9,17	Call	Bond Future	0	0	0	0	3,000.00
14/04/2020	2032 On 07-May-20	9,54	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2032 On 07-May-20	9,00	Call	Bond Future	0	0	0	0	7,500.00
14/04/2020	2032 On 07-May-20	9,50	Call	Bond Future	0	0	0	0	7,500.00
14/04/2020	2032 On 07-May-20	9,30	Call	Bond Future	0	0	0	0	7,500.00
14/04/2020	2032 On 07-May-20	9,19	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2032 On 07-May-20	8,82	Call	Bond Future	0	0	0	0	3,000.00
14/04/2020	2032 On 07-May-20	9,20	Call	Bond Future	0	0	0	0	7,500.00
14/04/2020	2032 On 07-May-20	9,18	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2032 On 07-May-20	9,18	Put	Bond Future	11013	13	11013	13	0.00
14/04/2020	2032 On 07-May-20	9,19	Put	Bond Future	10944	13	10944	13	0.00
14/04/2020	2032 On 07-May-20	8,82	Put	Bond Future	13512	15	13512	15	0.00
14/04/2020	2032 On 07-May-20	9,20	Put	Bond Future	10876	13	10876	13	0.00
14/04/2020	2032 On 07-May-20	9,54	Put	Bond Future	8602	11	8602	11	3,000.00
14/04/2020	2032 On 07-May-20	9,30	Put	Bond Future	10199	12	10199	12	0.00
14/04/2020	2032 On 07-May-20	9,50	Put	Bond Future	8865	11	8865	11	0.00
14/04/2020	2032 On 07-May-20	9,00	Put	Bond Future	12251	14	12251	14	0.00
14/04/2020	2032 On 07-May-20	9,17	Put	Bond Future	11081	13	11081	13	0.00
14/04/2020	2032 On 06-August-20			Bond Future	11.16	82.5602	11.1565	82.5602	300.00
14/04/2020	2032 On 06-August-20	9,91	Call	Bond Future	290	0	290	0	0.00

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14/04/2020	2032 On 06-August-20	9,45	Call	Bond Future	100	0	100	0	0.00
14/04/2020	2032 On 06-August-20	8,79	Call	Bond Future	15	0	15	0	800.00
14/04/2020	2032 On 06-August-20	9,29	Call	Bond Future	66	0	66	0	800.00
14/04/2020	2032 On 06-August-20	9,46	Call	Bond Future	102	0	102	0	0.00
14/04/2020	2032 On 06-August-20	9,47	Call	Bond Future	105	0	105	0	0.00
14/04/2020	2032 On 06-August-20	9,47	Put	Bond Future	10301	12	10301	12	0.00
14/04/2020	2032 On 06-August-20	9,45	Put	Bond Future	10427	12	10427	12	0.00
14/04/2020	2032 On 06-August-20	8,79	Put	Bond Future	14819	17	14819	17	0.00
14/04/2020	2032 On 06-August-20	9,29	Put	Bond Future	11452	13	11452	13	0.00
14/04/2020	2032 On 06-August-20	9,46	Put	Bond Future	10364	12	10364	12	0.00
14/04/2020	2032 On 06-August-20	9,91	Put	Bond Future	7663	9	7663	9	800.00
14/04/2020	2032 On 05-November-20			Bond Future	11.38	79.6653	11.3763	79.6653	0.00
14/04/2020	2032 On 05-November-20	9,76	Call	Bond Future	437	0	437	0	0.00
14/04/2020	2032 On 05-November-20	11,08	Call	Bond Future	2297	2	2297	2	0.00
14/04/2020	2032 On 05-November-20	10,99	Call	Bond Future	2088	2	2088	2	0.00
14/04/2020	2032 On 05-November-20	9,11	Call	Bond Future	146	0	146	0	3,000.00
14/04/2020	2032 On 05-November-20	9,61	Call	Bond Future	346	0	346	0	3,000.00
14/04/2020	2032 On 05-November-20	9,44	Call	Bond Future	262	0	262	0	1,000.00
14/04/2020	2032 On 05-November-20	9,77	Call	Bond Future	444	0	444	0	0.00
14/04/2020	2032 On 05-November-20	8,94	Call	Bond Future	106	0	106	0	1,000.00
14/04/2020	2032 On 05-November-20	9,75	Call	Bond Future	431	0	431	0	0.00
14/04/2020	2032 On 05-November-20	9,75	Put	Bond Future	9937	11	9937	11	0.00
14/04/2020	2032 On 05-November-20	9,11	Put	Bond Future	13818	15	13818	15	0.00
14/04/2020	2032 On 05-November-20	8,94	Put	Bond Future	14928	16	14928	16	0.00
14/04/2020	2032 On 05-November-20	11,08	Put	Bond Future	3922	5	3922	5	1,000.00
14/04/2020	2032 On 05-November-20	9,44	Put	Bond Future	11754	13	11754	13	0.00
14/04/2020	2032 On 05-November-20	9,61	Put	Bond Future	10742	12	10742	12	0.00
14/04/2020	2032 On 05-November-20	9,77	Put	Bond Future	9825	11	9825	11	0.00
14/04/2020	2032 On 05-November-20	9,76	Put	Bond Future	9881	11	9881	11	0.00
14/04/2020	2032 On 05-November-20	10,99	Put	Bond Future	4215	5	4215	5	3,000.00
14/04/2020	2032 On 04-February-21			Bond Future	11.61	80.8585	11.6087	80.8585	0.00
14/04/2020	2032 On 04-February-21	8,79	Call	Bond Future	124	0	124	0	800.00
14/04/2020	2032 On 04-February-21	9,61	Call	Bond Future	428	0	428	0	0.00

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14/04/2020	2032 On 04-February-21	9,29	Call	Bond Future	272	0	272	0	800.00
14/04/2020	2032 On 04-February-21	9,63	Call	Bond Future	439	0	439	0	0.00
14/04/2020	2032 On 04-February-21	10,82	Call	Bond Future	1719	1	1719	1	0.00
14/04/2020	2032 On 04-February-21	9,62	Call	Bond Future	434	0	434	0	0.00
14/04/2020	2032 On 04-February-21	9,62	Put	Bond Future	11897	13	11897	13	0.00
14/04/2020	2032 On 04-February-21	9,29	Put	Bond Future	13853	15	13853	15	0.00
14/04/2020	2032 On 04-February-21	9,63	Put	Bond Future	11840	13	11840	13	0.00
14/04/2020	2032 On 04-February-21	10,82	Put	Bond Future	6013	7	6013	7	800.00
14/04/2020	2032 On 04-February-21	9,61	Put	Bond Future	11954	13	11954	13	0.00
14/04/2020	2032 On 04-February-21	8,79	Put	Bond Future	17042	18	17042	18	0.00
14/04/2020	2032 On 06-May-21			Bond Future	11.86	12.1100	11.8646	12.1100	0.00
14/04/2020	2032 On 06-May-21	12,11	Call	Bond Future	1234	0	1234	0	0.00
14/04/2020	2032 On 06-May-21	12,12	Call	Bond Future	1284	0	1284	0	0.00
14/04/2020	2032 On 06-May-21	12,10	Call	Bond Future	1184	0	1184	0	0.00
14/04/2020	2032 On 06-May-21	12,10	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2032 On 06-May-21	12,11	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2032 On 06-May-21	12,12	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2033 On 07-May-20			Bond Future	97.60	94.1633	97.6024	94.1633	7,089.00
14/04/2020	2033 On 06-August-20			Bond Future	98.85	95.6320	98.8460	95.6320	0.00
14/04/2020	2033 On 05-November-20			Bond Future	98.89	95.8915	98.8927	95.8915	0.00
14/04/2020	2033 On 04-February-21			Bond Future	100.19	97.3512	100.1876	97.3512	0.00
14/04/2020	2033 On 06-May-21			Bond Future	100.20	97.5600	100.1979	97.5600	0.00
14/04/2020	2037 On 07-May-20			Bond Future	11.40	79.3153	11.4036	79.3153	85,735.00
14/04/2020	2037 On 07-May-20	9,59	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2037 On 07-May-20	9,61	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2037 On 07-May-20	10,00	Call	Bond Future	0	0	0	0	7,500.00
14/04/2020	2037 On 07-May-20	9,60	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2037 On 07-May-20	9,70	Call	Bond Future	0	0	0	0	7,500.00
14/04/2020	2037 On 07-May-20	9,59	Put	Bond Future	12488	14	12488	14	0.00
14/04/2020	2037 On 07-May-20	9,61	Put	Bond Future	12334	14	12334	14	0.00
14/04/2020	2037 On 07-May-20	10,00	Put	Bond Future	9414	11	9414	11	0.00
14/04/2020	2037 On 07-May-20	9,70	Put	Bond Future	11648	13	11648	13	0.00
14/04/2020	2037 On 07-May-20	9,60	Put	Bond Future	12411	14	12411	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
14/04/2020	2037 On 06-August-20			Bond Future	11.61	76.2740	11.6148	76.2740	1,071.00
14/04/2020	2037 On 06-August-20	9,87	Call	Bond Future	80	0	80	0	0.00
14/04/2020	2037 On 06-August-20	9,86	Call	Bond Future	78	0	78	0	0.00
14/04/2020	2037 On 06-August-20	9,88	Call	Bond Future	82	0	82	0	0.00
14/04/2020	2037 On 06-August-20	9,86	Put	Bond Future	11752	13	11752	13	0.00
14/04/2020	2037 On 06-August-20	9,87	Put	Bond Future	11680	13	11680	13	0.00
14/04/2020	2037 On 06-August-20	9,88	Put	Bond Future	11609	13	11609	13	0.00
14/04/2020	2037 On 05-November-20			Bond Future	11.82	77.4369	11.8185	77.4369	0.00
14/04/2020	2037 On 05-November-20	10,19	Call	Bond Future	436	0	436	0	0.00
14/04/2020	2037 On 05-November-20	10,17	Call	Bond Future	422	0	422	0	0.00
14/04/2020	2037 On 05-November-20	10,18	Call	Bond Future	429	0	429	0	0.00
14/04/2020	2037 On 05-November-20	10,17	Put	Bond Future	11010	12	11010	12	0.00
14/04/2020	2037 On 05-November-20	10,19	Put	Bond Future	10882	12	10882	12	0.00
14/04/2020	2037 On 05-November-20	10,18	Put	Bond Future	10946	12	10946	12	0.00
14/04/2020	2037 On 04-February-21			Bond Future	12.04	74.3406	12.0371	74.3406	0.00
14/04/2020	2037 On 04-February-21	9,65	Call	Bond Future	282	0	282	0	72.00
14/04/2020	2037 On 04-February-21	11,97	Call	Bond Future	3682	3	3682	3	300.00
14/04/2020	2037 On 04-February-21	13,73	Call	Bond Future	9802	9	9802	9	0.00
14/04/2020	2037 On 04-February-21	10,35	Call	Bond Future	732	1	732	1	0.00
14/04/2020	2037 On 04-February-21	10,27	Call	Bond Future	662	1	662	1	0.00
14/04/2020	2037 On 04-February-21	10,85	Call	Bond Future	1296	1	1296	1	0.00
14/04/2020	2037 On 04-February-21	11,90	Call	Bond Future	3485	3	3485	3	0.00
14/04/2020	2037 On 04-February-21	10,28	Call	Bond Future	671	1	671	1	0.00
14/04/2020	2037 On 04-February-21	10,48	Call	Bond Future	856	1	856	1	240.00
14/04/2020	2037 On 04-February-21	10,29	Call	Bond Future	679	1	679	1	0.00
14/04/2020	2037 On 04-February-21	10,29	Put	Bond Future	11630	13	11630	13	0.00
14/04/2020	2037 On 04-February-21	11,90	Put	Bond Future	4265	5	4265	5	240.00
14/04/2020	2037 On 04-February-21	10,48	Put	Bond Future	10502	11	10502	11	0.00
14/04/2020	2037 On 04-February-21	10,27	Put	Bond Future	11752	13	11752	13	0.00
14/04/2020	2037 On 04-February-21	10,85	Put	Bond Future	8486	9	8486	9	72.00
14/04/2020	2037 On 04-February-21	13,73	Put	Bond Future	1119	1	1119	1	300.00
14/04/2020	2037 On 04-February-21	10,35	Put	Bond Future	11267	12	11267	12	72.00
14/04/2020	2037 On 04-February-21	10,28	Put	Bond Future	11691	13	11691	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
14/04/2020	2037 On 04-February-21	9,65	Put	Bond Future	15854	17	15854	17	0.00
14/04/2020	2037 On 04-February-21	11,97	Put	Bond Future	4062	5	4062	5	0.00
14/04/2020	2037 On 06-May-21			Bond Future	12.28	12.4300	12.2767	12.4300	0.00
14/04/2020	2037 On 06-May-21	12,42	Call	Bond Future	778	0	778	0	0.00
14/04/2020	2037 On 06-May-21	12,43	Call	Bond Future	832	0	832	0	0.00
14/04/2020	2037 On 06-May-21	12,44	Call	Bond Future	886	0	886	0	0.00
14/04/2020	2037 On 06-May-21	12,43	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2037 On 06-May-21	12,44	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2037 On 06-May-21	12,42	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2038 On 07-May-20			Bond Future	112.47	111.0977	112.4681	111.0977	11,962.00
14/04/2020	2038 On 06-August-20			Bond Future	112.20	111.1337	112.2049	111.1337	0.00
14/04/2020	2038 On 05-November-20			Bond Future	113.64	112.8542	113.6412	112.8542	0.00
14/04/2020	2038 On 04-February-21			Bond Future	113.41	112.8501	113.4077	112.8501	0.00
14/04/2020	2038 On 06-May-21			Bond Future	114.82	114.5300	114.8166	114.5300	0.00
14/04/2020	2040 On 07-May-20			Bond Future	11.43	81.9576	11.4320	81.9576	68,792.00
14/04/2020	2040 On 07-May-20	9,75	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2040 On 07-May-20	12,70	Call	Bond Future	7681	6	7681	6	325.00
14/04/2020	2040 On 07-May-20	10,00	Call	Bond Future	0	0	0	0	2,640.00
14/04/2020	2040 On 07-May-20	9,50	Call	Bond Future	0	0	0	0	2,640.00
14/04/2020	2040 On 07-May-20	9,74	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2040 On 07-May-20	12,20	Call	Bond Future	4877	3	4877	3	325.00
14/04/2020	2040 On 07-May-20	9,73	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2040 On 07-May-20	11,10	Call	Bond Future	329	0	329	0	450.00
14/04/2020	2040 On 07-May-20	9,85	Call	Bond Future	0	0	0	0	7,500.00
14/04/2020	2040 On 07-May-20	11,80	Call	Bond Future	2719	2	2719	2	450.00
14/04/2020	2040 On 07-May-20	10,15	Call	Bond Future	0	0	0	0	7,500.00
14/04/2020	2040 On 07-May-20	10,15	Put	Bond Future	9180	11	9180	11	0.00
14/04/2020	2040 On 07-May-20	9,73	Put	Bond Future	12552	14	12552	14	0.00
14/04/2020	2040 On 07-May-20	11,80	Put	Bond Future	362	1	362	1	0.00
14/04/2020	2040 On 07-May-20	12,20	Put	Bond Future	83	0	83	0	0.00
14/04/2020	2040 On 07-May-20	11,10	Put	Bond Future	2557	4	2557	4	0.00
14/04/2020	2040 On 07-May-20	9,85	Put	Bond Future	11569	13	11569	13	0.00
14/04/2020	2040 On 07-May-20	9,75	Put	Bond Future	12387	14	12387	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
14/04/2020	2040 On 07-May-20	9,50	Put	Bond Future	14484	16	14484	16	0.00
14/04/2020	2040 On 07-May-20	10,00	Put	Bond Future	10362	12	10362	12	0.00
14/04/2020	2040 On 07-May-20	12,70	Put	Bond Future	11	0	11	0	0.00
14/04/2020	2040 On 07-May-20	9,74	Put	Bond Future	12470	14	12470	14	0.00
14/04/2020	2040 On 06-August-20			Bond Future	11.64	78.7063	11.6372	78.7063	600.00
14/04/2020	2040 On 06-August-20	10,02	Call	Bond Future	87	0	87	0	0.00
14/04/2020	2040 On 06-August-20	10,85	Call	Bond Future	656	0	656	0	0.00
14/04/2020	2040 On 06-August-20	10,03	Call	Bond Future	90	0	90	0	0.00
14/04/2020	2040 On 06-August-20	10,04	Call	Bond Future	93	0	93	0	0.00
14/04/2020	2040 On 06-August-20	11,26	Call	Bond Future	1448	1	1448	1	0.00
14/04/2020	2040 On 06-August-20	10,79	Call	Bond Future	581	0	581	0	0.00
14/04/2020	2040 On 06-August-20	9,57	Call	Bond Future	21	0	21	0	800.00
14/04/2020	2040 On 06-August-20	10,07	Call	Bond Future	101	0	101	0	800.00
14/04/2020	2040 On 06-August-20	10,07	Put	Bond Future	11202	13	11202	13	0.00
14/04/2020	2040 On 06-August-20	10,79	Put	Bond Future	6293	8	6293	8	800.00
14/04/2020	2040 On 06-August-20	9,57	Put	Bond Future	15187	17	15187	17	0.00
14/04/2020	2040 On 06-August-20	10,03	Put	Bond Future	11506	13	11506	13	0.00
14/04/2020	2040 On 06-August-20	10,85	Put	Bond Future	5941	7	5941	7	12,538.00
14/04/2020	2040 On 06-August-20	10,02	Put	Bond Future	11582	13	11582	13	0.00
14/04/2020	2040 On 06-August-20	11,26	Put	Bond Future	3912	5	3912	5	517.00
14/04/2020	2040 On 06-August-20	10,04	Put	Bond Future	11429	13	11429	13	0.00
14/04/2020	2040 On 05-November-20			Bond Future	11.83	79.9064	11.8347	79.9064	0.00
14/04/2020	2040 On 05-November-20	9,73	Call	Bond Future	170	0	170	0	2,000.00
14/04/2020	2040 On 05-November-20	10,23	Call	Bond Future	427	0	427	0	2,000.00
14/04/2020	2040 On 05-November-20	10,00	Call	Bond Future	285	0	285	0	2,000.00
14/04/2020	2040 On 05-November-20	9,50	Call	Bond Future	105	0	105	0	2,000.00
14/04/2020	2040 On 05-November-20	10,30	Call	Bond Future	480	0	480	0	0.00
14/04/2020	2040 On 05-November-20	10,31	Call	Bond Future	488	0	488	0	0.00
14/04/2020	2040 On 05-November-20	11,70	Call	Bond Future	3043	3	3043	3	0.00
14/04/2020	2040 On 05-November-20	11,50	Call	Bond Future	2446	2	2446	2	0.00
14/04/2020	2040 On 05-November-20	10,32	Call	Bond Future	496	0	496	0	0.00
14/04/2020	2040 On 05-November-20	11,50	Put	Bond Future	4567	5	4567	5	2,000.00
14/04/2020	2040 On 05-November-20	10,31	Put	Bond Future	10951	12	10951	12	0.00

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14/04/2020	2040 On 05-November-20	10,00	Put	Bond Future	13148	14	13148	14	0.00
14/04/2020	2040 On 05-November-20	9,50	Put	Bond Future	17058	18	17058	18	0.00
14/04/2020	2040 On 05-November-20	10,32	Put	Bond Future	10883	12	10883	12	0.00
14/04/2020	2040 On 05-November-20	11,70	Put	Bond Future	3885	5	3885	5	2,000.00
14/04/2020	2040 On 05-November-20	10,30	Put	Bond Future	11018	12	11018	12	0.00
14/04/2020	2040 On 05-November-20	10,23	Put	Bond Future	11499	13	11499	13	0.00
14/04/2020	2040 On 05-November-20	9,73	Put	Bond Future	15206	16	15206	16	0.00
14/04/2020	2040 On 04-February-21			Bond Future	12.05	76.5966	12.0466	76.5966	0.00
14/04/2020	2040 On 04-February-21	11,74	Call	Bond Future	3220	3	3220	3	0.00
14/04/2020	2040 On 04-February-21	10,07	Call	Bond Future	524	0	524	0	800.00
14/04/2020	2040 On 04-February-21	10,41	Call	Bond Future	816	1	816	1	0.00
14/04/2020	2040 On 04-February-21	9,49	Call	Bond Future	221	0	221	0	500.00
14/04/2020	2040 On 04-February-21	9,57	Call	Bond Future	251	0	251	0	800.00
14/04/2020	2040 On 04-February-21	10,42	Call	Bond Future	826	1	826	1	0.00
14/04/2020	2040 On 04-February-21	11,57	Call	Bond Future	2772	2	2772	2	0.00
14/04/2020	2040 On 04-February-21	10,24	Call	Bond Future	658	1	658	1	500.00
14/04/2020	2040 On 04-February-21	10,40	Call	Bond Future	806	1	806	1	0.00
14/04/2020	2040 On 04-February-21	10,40	Put	Bond Future	11854	13	11854	13	0.00
14/04/2020	2040 On 04-February-21	11,57	Put	Bond Future	5731	6	5731	6	500.00
14/04/2020	2040 On 04-February-21	10,24	Put	Bond Future	12912	14	12912	14	0.00
14/04/2020	2040 On 04-February-21	9,49	Put	Bond Future	18490	20	18490	20	0.00
14/04/2020	2040 On 04-February-21	9,57	Put	Bond Future	17849	19	17849	19	0.00
14/04/2020	2040 On 04-February-21	10,07	Put	Bond Future	14089	15	14089	15	0.00
14/04/2020	2040 On 04-February-21	10,42	Put	Bond Future	11725	13	11725	13	0.00
14/04/2020	2040 On 04-February-21	10,41	Put	Bond Future	11789	13	11789	13	0.00
14/04/2020	2040 On 04-February-21	11,74	Put	Bond Future	5103	6	5103	6	800.00
14/04/2020	2040 On 06-May-21			Bond Future	12.28	12.4300	12.2784	12.4300	0.00
14/04/2020	2040 On 06-May-21	12,43	Call	Bond Future	877	0	877	0	0.00
14/04/2020	2040 On 06-May-21	12,44	Call	Bond Future	934	0	934	0	0.00
14/04/2020	2040 On 06-May-21	12,42	Call	Bond Future	819	0	819	0	0.00
14/04/2020	2040 On 06-May-21	12,42	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2040 On 06-May-21	12,43	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2040 On 06-May-21	12,44	Put	Bond Future	0	0	0	0	0.00

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14/04/2020	2044 On 07-May-20			Bond Future	11.46	78.8196	11.4600	78.8196	73,467.00
14/04/2020	2044 On 07-May-20	9,79	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2044 On 07-May-20	10,81	Call	Bond Future	63	0	63	0	0.00
14/04/2020	2044 On 07-May-20	9,81	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2044 On 07-May-20	9,33	Call	Bond Future	0	0	0	0	100.00
14/04/2020	2044 On 07-May-20	9,98	Call	Bond Future	0	0	0	0	100.00
14/04/2020	2044 On 07-May-20	9,26	Call	Bond Future	0	0	0	0	556.00
14/04/2020	2044 On 07-May-20	9,91	Call	Bond Future	0	0	0	0	556.00
14/04/2020	2044 On 07-May-20	11,02	Call	Bond Future	195	0	195	0	0.00
14/04/2020	2044 On 07-May-20	9,80	Call	Bond Future	0	0	0	0	0.00
14/04/2020	2044 On 07-May-20	9,45	Call	Bond Future	0	0	0	0	129.00
14/04/2020	2044 On 07-May-20	9,97	Call	Bond Future	0	0	0	0	129.00
14/04/2020	2044 On 07-May-20	11,09	Call	Bond Future	278	0	278	0	0.00
14/04/2020	2044 On 07-May-20	9,26	Put	Bond Future	17107	19	17107	19	0.00
14/04/2020	2044 On 07-May-20	9,91	Put	Bond Future	11445	13	11445	13	0.00
14/04/2020	2044 On 07-May-20	9,98	Put	Bond Future	10868	13	10868	13	0.00
14/04/2020	2044 On 07-May-20	9,80	Put	Bond Future	12363	14	12363	14	0.00
14/04/2020	2044 On 07-May-20	11,09	Put	Bond Future	2775	4	2775	4	100.00
14/04/2020	2044 On 07-May-20	11,02	Put	Bond Future	3180	5	3180	5	556.00
14/04/2020	2044 On 07-May-20	9,79	Put	Bond Future	12448	14	12448	14	0.00
14/04/2020	2044 On 07-May-20	9,45	Put	Bond Future	15392	17	15392	17	0.00
14/04/2020	2044 On 07-May-20	9,97	Put	Bond Future	10950	13	10950	13	0.00
14/04/2020	2044 On 07-May-20	10,81	Put	Bond Future	4542	6	4542	6	129.00
14/04/2020	2044 On 07-May-20	9,33	Put	Bond Future	16469	18	16469	18	0.00
14/04/2020	2044 On 07-May-20	9,81	Put	Bond Future	12279	14	12279	14	0.00
14/04/2020	2044 On 06-August-20			Bond Future	11.66	75.6454	11.6581	75.6454	6,009.00
14/04/2020	2044 On 06-August-20	9,36	Call	Bond Future	8	0	8	0	602.00
14/04/2020	2044 On 06-August-20	9,86	Call	Bond Future	49	0	49	0	0.00
14/04/2020	2044 On 06-August-20	9,98	Call	Bond Future	71	0	71	0	602.00
14/04/2020	2044 On 06-August-20	9,01	Call	Bond Future	2	0	2	0	140.00
14/04/2020	2044 On 06-August-20	9,66	Call	Bond Future	25	0	25	0	140.00
14/04/2020	2044 On 06-August-20	9,88	Call	Bond Future	52	0	52	0	0.00
14/04/2020	2044 On 06-August-20	10,93	Call	Bond Future	736	0	736	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
14/04/2020	2044 On 06-August-20	9,87	Call	Bond Future	50	0	50	0	0.00
14/04/2020	2044 On 06-August-20	11,09	Call	Bond Future	1016	1	1016	1	0.00
14/04/2020	2044 On 06-August-20	9,01	Put	Bond Future	20681	22	20681	22	0.00
14/04/2020	2044 On 06-August-20	9,66	Put	Bond Future	14834	16	14834	16	0.00
14/04/2020	2044 On 06-August-20	9,88	Put	Bond Future	13004	14	13004	14	0.00
14/04/2020	2044 On 06-August-20	9,87	Put	Bond Future	13086	14	13086	14	0.00
14/04/2020	2044 On 06-August-20	10,93	Put	Bond Future	5632	7	5632	7	140.00
14/04/2020	2044 On 06-August-20	11,09	Put	Bond Future	4791	6	4791	6	602.00
14/04/2020	2044 On 06-August-20	9,86	Put	Bond Future	13167	15	13167	15	0.00
14/04/2020	2044 On 06-August-20	9,98	Put	Bond Future	12200	14	12200	14	0.00
14/04/2020	2044 On 06-August-20	9,36	Put	Bond Future	17453	19	17453	19	0.00
14/04/2020	2044 On 05-November-20			Bond Future	11.85	76.7988	11.8486	76.7988	0.00
14/04/2020	2044 On 05-November-20	9,72	Call	Bond Future	155	0	155	0	1,815.00
14/04/2020	2044 On 05-November-20	9,96	Call	Bond Future	250	0	250	0	0.00
14/04/2020	2044 On 05-November-20	11,38	Call	Bond Future	2085	2	2085	2	0.00
14/04/2020	2044 On 05-November-20	10,34	Call	Bond Future	492	0	492	0	0.00
14/04/2020	2044 On 05-November-20	11,43	Call	Bond Future	2217	2	2217	2	0.00
14/04/2020	2044 On 05-November-20	9,97	Call	Bond Future	255	0	255	0	568.00
14/04/2020	2044 On 05-November-20	10,36	Call	Bond Future	509	0	509	0	0.00
14/04/2020	2044 On 05-November-20	10,04	Call	Bond Future	291	0	291	0	525.00
14/04/2020	2044 On 05-November-20	9,34	Call	Bond Future	67	0	67	0	525.00
14/04/2020	2044 On 05-November-20	11,17	Call	Bond Future	1602	1	1602	1	0.00
14/04/2020	2044 On 05-November-20	8,87	Call	Bond Future	20	0	20	0	1,815.00
14/04/2020	2044 On 05-November-20	10,02	Call	Bond Future	280	0	280	0	1,815.00
14/04/2020	2044 On 05-November-20	10,35	Call	Bond Future	500	0	500	0	0.00
14/04/2020	2044 On 05-November-20	11,06	Call	Bond Future	1399	1	1399	1	0.00
14/04/2020	2044 On 05-November-20	9,29	Call	Bond Future	59	0	59	0	568.00
14/04/2020	2044 On 05-November-20	10,36	Put	Bond Future	10807	12	10807	12	0.00
14/04/2020	2044 On 05-November-20	10,04	Put	Bond Future	13114	14	13114	14	0.00
14/04/2020	2044 On 05-November-20	11,17	Put	Bond Future	6021	7	6021	7	1,815.00
14/04/2020	2044 On 05-November-20	11,43	Put	Bond Future	4892	6	4892	6	1,815.00
14/04/2020	2044 On 05-November-20	8,87	Put	Bond Future	23201	24	23201	24	0.00
14/04/2020	2044 On 05-November-20	10,35	Put	Bond Future	10875	12	10875	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2020	2044 On 05-November-20	10,02	Put	Bond Future	13265	14	13265	14	0.00
14/04/2020	2044 On 05-November-20	9,34	Put	Bond Future	18861	20	18861	20	0.00
14/04/2020	2044 On 05-November-20	9,29	Put	Bond Future	19305	21	19305	21	0.00
14/04/2020	2044 On 05-November-20	9,96	Put	Bond Future	13724	15	13724	15	0.00
14/04/2020	2044 On 05-November-20	9,72	Put	Bond Future	15628	17	15628	17	0.00
14/04/2020	2044 On 05-November-20	11,06	Put	Bond Future	6576	8	6576	8	525.00
14/04/2020	2044 On 05-November-20	10,34	Put	Bond Future	10944	12	10944	12	0.00
14/04/2020	2044 On 05-November-20	11,38	Put	Bond Future	5090	6	5090	6	568.00
14/04/2020	2044 On 05-November-20	9,97	Put	Bond Future	13647	15	13647	15	0.00
14/04/2020	2044 On 04-February-21			Bond Future	12.05	73.5677	12.0527	73.5677	0.00
14/04/2020	2044 On 04-February-21	10,35	Call	Bond Future	735	1	735	1	0.00
14/04/2020	2044 On 04-February-21	10,37	Call	Bond Future	754	1	754	1	0.00
14/04/2020	2044 On 04-February-21	9,66	Call	Bond Future	272	0	272	0	405.00
14/04/2020	2044 On 04-February-21	10,36	Call	Bond Future	744	1	744	1	0.00
14/04/2020	2044 On 04-February-21	10,29	Call	Bond Future	679	1	679	1	0.00
14/04/2020	2044 On 04-February-21	10,04	Call	Bond Future	483	0	483	0	0.00
14/04/2020	2044 On 04-February-21	10,84	Call	Bond Future	1317	1	1317	1	0.00
14/04/2020	2044 On 04-February-21	10,36	Put	Bond Future	12271	13	12271	13	0.00
14/04/2020	2044 On 04-February-21	10,29	Put	Bond Future	12747	14	12747	14	405.00
14/04/2020	2044 On 04-February-21	9,66	Put	Bond Future	17471	19	17471	19	0.00
14/04/2020	2044 On 04-February-21	10,84	Put	Bond Future	9283	10	9283	10	405.00
14/04/2020	2044 On 04-February-21	10,35	Put	Bond Future	12338	13	12338	13	0.00
14/04/2020	2044 On 04-February-21	10,04	Put	Bond Future	14529	16	14529	16	0.00
14/04/2020	2044 On 04-February-21	10,37	Put	Bond Future	12204	13	12204	13	0.00
14/04/2020	2044 On 06-May-21			Bond Future	12.28	12.4400	12.2758	12.4400	0.00
14/04/2020	2044 On 06-May-21	12,45	Call	Bond Future	1004	0	1004	0	0.00
14/04/2020	2044 On 06-May-21	12,44	Call	Bond Future	947	0	947	0	0.00
14/04/2020	2044 On 06-May-21	12,43	Call	Bond Future	890	0	890	0	0.00
14/04/2020	2044 On 06-May-21	12,44	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2044 On 06-May-21	12,43	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2044 On 06-May-21	12,45	Put	Bond Future	0	0	0	0	0.00
14/04/2020	2046 On 07-May-20			Bond Future	101.00	98.4800	100.9978	98.4800	15,286.00
14/04/2020	2046 On 06-August-20			Bond Future	102.28	100.0159	102.2847	100.0159	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
14/04/2020	2046 On 05-November-20			Bond Future	101.80	99.7671	101.7988	99.7671	0.00
14/04/2020	2046 On 04-February-21			Bond Future	103.13	101.2857	103.1319	101.2857	0.00
14/04/2020	2046 On 06-May-21			Bond Future	102.60	100.9700	102.5963	100.9700	0.00
14/04/2020	2050 On 07-May-20			Bond Future	104.29	102.0444	104.2940	102.0444	15,776.00
14/04/2020	2050 On 06-August-20			Bond Future	103.74	101.7542	103.7439	101.7542	0.00
14/04/2020	2050 On 05-November-20			Bond Future	105.07	103.3297	105.0719	103.3297	0.00
14/04/2020	2050 On 04-February-21			Bond Future	104.53	102.9810	104.5284	102.9810	0.00
14/04/2020	2050 On 06-May-21			Bond Future	105.83	104.5100	105.8270	104.5100	0.00
14/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	AL37 On 07-May-20			Index Future	664.56	649.3410	664.5620	649.3410	0.00
14/04/2020	AL37 On 06-August-20			Index Future	672.77	659.2010	672.7650	659.2010	0.00
14/04/2020	AL37 On 05-November-20			Index Future	681.30	669.3610	681.3020	669.3610	0.00
14/04/2020	AL37 On 04-February-21			Index Future	690.06	679.3940	690.0620	679.3940	0.00
14/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
14/04/2020	AL7T On 07-May-20			Index Future	736.51	718.8110	736.5130	718.8110	0.00
14/04/2020	AL7T On 06-August-20			Index Future	745.60	729.7270	745.6040	729.7270	0.00
14/04/2020	AL7T On 05-November-20			Index Future	755.07	740.9730	755.0660	740.9730	0.00
14/04/2020	AL7T On 04-February-21			Index Future	764.77	752.0800	764.7740	752.0800	0.00
14/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
14/04/2020	ALBI On 07-May-20			Index Future	661.25	647.0130	661.2450	647.0130	209.00
14/04/2020	ALBI On 06-August-20			Index Future	669.41	656.8390	669.4070	656.8390	0.00
14/04/2020	ALBI On 05-November-20			Index Future	677.90	666.9610	677.9010	666.9610	0.00
14/04/2020	ALBI On 04-February-21			Index Future	686.62	676.9590	686.6170	676.9590	0.00
14/04/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
14/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C038 On 31-January-38			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
14/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2020	ES33 On 07-May-20			Bond Future	12.36	68.5455	12.3556	68.5455	350.00
14/04/2020	ES33 On 06-August-20			Bond Future	12.61	69.5974	12.6145	69.5974	0.00
14/04/2020	ES33 On 05-November-20			Bond Future	12.88	66.8729	12.8785	66.8729	0.00
14/04/2020	ES33 On 04-February-21			Bond Future	13.16	67.8745	13.1618	67.8745	0.00
14/04/2020	ES33 On 06-May-21			Bond Future	13.46	13.6100	13.4641	13.6100	0.00
14/04/2020	ES42 On 07-May-20			Bond Future	12.55	68.9690	12.5510	68.9690	4,919.00
14/04/2020	ES42 On 06-August-20			Bond Future	12.79	70.0274	12.7932	70.0274	0.00
14/04/2020	ES42 On 05-November-20			Bond Future	13.04	66.8336	13.0422	66.8336	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
14/04/2020	ES42 On 04-February-21			Bond Future	13.30	67.8340	13.3007	67.8340	0.00
14/04/2020	ES42 On 06-May-21			Bond Future	13.59	13.7400	13.5870	13.7400	0.00
14/04/2020	GOVI On 07-May-20			GOVI	653.34	639.1800	653.3420	639.1800	1,179.00
14/04/2020	GOVI On 07-May-20	719,98	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 07-May-20	719,99	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 07-May-20	720,00	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 07-May-20	719,99	Put	GOVI	666480	81	666480	81	0.00
14/04/2020	GOVI On 07-May-20	720,00	Put	GOVI	666580	81	666580	81	0.00
14/04/2020	GOVI On 07-May-20	719,98	Put	GOVI	666380	81	666380	81	0.00
14/04/2020	GOVI On 06-August-20			GOVI	661.41	648.8870	661.4060	648.8870	1.00
14/04/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 06-August-20	728,13	Put	GOVI	667240	79	667240	79	0.00
14/04/2020	GOVI On 06-August-20	728,12	Put	GOVI	667140	79	667140	79	0.00
14/04/2020	GOVI On 06-August-20	728,14	Put	GOVI	667340	79	667340	79	0.00
14/04/2020	GOVI On 05-November-20			GOVI	669.80	658.8870	669.7990	658.8870	0.00
14/04/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 05-November-20	737,84	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 05-November-20	737,85	Put	GOVI	680510	79	680510	79	0.00
14/04/2020	GOVI On 05-November-20	737,83	Put	GOVI	680310	79	680310	79	0.00
14/04/2020	GOVI On 05-November-20	737,84	Put	GOVI	680410	79	680410	79	0.00
14/04/2020	GOVI On 04-February-21			GOVI	678.41	668.7640	678.4110	668.7640	0.00
14/04/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 04-February-21	750,94	Put	GOVI	725290	82	725290	82	0.00
14/04/2020	GOVI On 04-February-21	750,95	Put	GOVI	725390	82	725390	82	0.00
14/04/2020	GOVI On 04-February-21	750,96	Put	GOVI	725490	82	725490	82	0.00
14/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
14/04/2020	GOVI On 06-May-21	678,67	Call	GOVI	100	0	100	0	0.00
14/04/2020	GOVI On 06-May-21	678,69	Call	GOVI	0	0	0	0	0.00

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14/04/2020	GOVI On 06-May-21	678,68	Call	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 06-May-21	678,69	Put	GOVI	100	0	100	0	0.00
14/04/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
14/04/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
14/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/04/2020	IGOV On 07-May-20			Index Future	255.31	252.4460	255.3050	252.4460	614.00
14/04/2020	IGOV On 06-August-20			Index Future	258.52	256.3420	258.5200	256.3420	0.00
14/04/2020	IGOV On 05-November-20			Index Future	261.86	260.3540	261.8630	260.3540	0.00
14/04/2020	IGOV On 04-February-21			Index Future	265.29	264.3170	265.2910	264.3170	0.00
14/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
14/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
14/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
14/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.23	94.5400	94.2300	94.5400	0.00
14/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.66	93.1200	92.6600	93.1200	0.00
14/04/2020	IS05 On 15-June-21			Interest Rate Swap	91.17	91.7500	91.1700	91.7500	0.00
14/04/2020	IS05 On 21-September-21			Interest Rate Swap	90.42	91.1800	90.4200	91.1800	0.00
14/04/2020	IS05 On 21-December-21			Interest Rate Swap	92.04	92.9400	92.0400	92.9400	51.00
14/04/2020	IS05 On 15-March-22			Interest Rate Swap	92.17	93.1700	92.1700	93.1700	0.00
14/04/2020	IS05 On 21-June-22			Interest Rate Swap	92.94	94.0300	92.9400	94.0300	0.00
14/04/2020	IS05 On 20-September-22			Interest Rate Swap	96.42	97.6100	96.4200	97.6100	0.00
14/04/2020	IS05 On 20-December-22			Interest Rate Swap	97.18	98.4800	97.1800	98.4800	0.00
14/04/2020	IS05 On 22-March-23			Interest Rate Swap	89.98	91.4200	89.9800	91.4200	0.00
14/04/2020	IS05 On 20-June-23			Interest Rate Swap	95.94	97.4500	95.9400	97.4500	0.00
14/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
14/04/2020	IS10 On 17-December-25			Interest Rate Swap	89.15	91.4500	89.1500	91.4500	0.00
14/04/2020	IS10 On 16-March-26			Interest Rate Swap	86.34	88.6900	86.3400	88.6900	0.00
14/04/2020	IS10 On 15-June-26			Interest Rate Swap	85.44	87.7800	85.4400	87.7800	0.00
14/04/2020	IS10 On 21-September-26			Interest Rate Swap	88.08	90.3300	88.0800	90.3300	0.00
14/04/2020	IS10 On 21-December-26			Interest Rate Swap	92.61	94.7300	92.6100	94.7300	0.00
14/04/2020	IS10 On 15-March-27			Interest Rate Swap	91.78	93.8600	91.7800	93.8600	0.00
14/04/2020	IS10 On 21-June-27			Interest Rate Swap	94.23	96.2700	94.2300	96.2700	0.00
14/04/2020	IS10 On 20-September-27			Interest Rate Swap	100.23	102.2200	100.2300	102.2200	0.00
14/04/2020	IS10 On 20-December-27			Interest Rate Swap	100.96	102.9700	100.9600	102.9700	0.00

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14/04/2020	IS10 On 22-March-28			Interest Rate Swap	94.65	96.7400	94.6500	96.7400	0.00
14/04/2020	IS10 On 20-June-28			Interest Rate Swap	102.50	104.5200	102.5000	104.5200	0.00
14/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
14/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/04/2020	R023 On 07-May-20			Bond Future	6.31	103.3950	6.3128	103.3950	57,324.00
14/04/2020	R023 On 07-May-20	6,90	Call	Bond Future	1516	0	1516	0	0.00
14/04/2020	R023 On 07-May-20	6,89	Call	Bond Future	1491	0	1491	0	0.00
14/04/2020	R023 On 07-May-20	6,91	Call	Bond Future	1541	0	1541	0	0.00
14/04/2020	R023 On 07-May-20	6,89	Put	Bond Future	10	1	10	1	0.00
14/04/2020	R023 On 07-May-20	6,90	Put	Bond Future	9	1	9	1	0.00
14/04/2020	R023 On 07-May-20	6,91	Put	Bond Future	9	0	9	0	0.00
14/04/2020	R023 On 06-August-20			Bond Future	6.45	104.9817	6.4498	104.9817	100.00
14/04/2020	R023 On 06-August-20	7,26	Call	Bond Future	2022	1	2022	1	0.00
14/04/2020	R023 On 06-August-20	7,28	Call	Bond Future	2064	1	2064	1	0.00
14/04/2020	R023 On 06-August-20	7,27	Call	Bond Future	2043	1	2043	1	0.00
14/04/2020	R023 On 06-August-20	7,28	Put	Bond Future	126	1	126	1	0.00
14/04/2020	R023 On 06-August-20	7,27	Put	Bond Future	128	1	128	1	0.00
14/04/2020	R023 On 06-August-20	7,26	Put	Bond Future	130	1	130	1	0.00
14/04/2020	R023 On 05-November-20			Bond Future	6.61	102.6607	6.6074	102.6607	0.00
14/04/2020	R023 On 05-November-20	7,46	Call	Bond Future	2119	1	2119	1	0.00
14/04/2020	R023 On 05-November-20	7,45	Call	Bond Future	2102	1	2102	1	0.00
14/04/2020	R023 On 05-November-20	7,47	Call	Bond Future	2137	1	2137	1	0.00
14/04/2020	R023 On 05-November-20	7,45	Put	Bond Future	319	1	319	1	0.00
14/04/2020	R023 On 05-November-20	7,46	Put	Bond Future	316	1	316	1	0.00
14/04/2020	R023 On 05-November-20	7,47	Put	Bond Future	312	1	312	1	0.00
14/04/2020	R023 On 04-February-21			Bond Future	6.80	104.1990	6.8037	104.1990	0.00
14/04/2020	R023 On 04-February-21	6,32	Call	Bond Future	592	0	592	0	0.00
14/04/2020	R023 On 04-February-21	6,34	Call	Bond Future	605	0	605	0	0.00
14/04/2020	R023 On 04-February-21	6,33	Call	Bond Future	599	0	599	0	0.00
14/04/2020	R023 On 04-February-21	6,33	Put	Bond Future	1508	2	1508	2	0.00
14/04/2020	R023 On 04-February-21	6,32	Put	Bond Future	1520	2	1520	2	0.00
14/04/2020	R023 On 04-February-21	6,34	Put	Bond Future	1495	2	1495	2	0.00
14/04/2020	R023 On 06-May-21			Bond Future	7.08	7.5700	7.0802	7.5700	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
14/04/2020	R023 On 06-May-21	7,56	Call	Bond Future	802	0	802	0	0.00
14/04/2020	R023 On 06-May-21	7,58	Call	Bond Future	836	0	836	0	0.00
14/04/2020	R023 On 06-May-21	7,57	Call	Bond Future	819	0	819	0	0.00
14/04/2020	R023 On 06-May-21	7,57	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R023 On 06-May-21	7,58	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R023 On 06-May-21	7,56	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R035 On 07-May-20			Bond Future	11.30	82.8843	11.3034	82.8843	133,949.00
14/04/2020	R035 On 07-May-20	9,11	Call	Bond Future	0	0	0	0	5,000.00
14/04/2020	R035 On 07-May-20	9,47	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R035 On 07-May-20	9,85	Call	Bond Future	0	0	0	0	7,500.00
14/04/2020	R035 On 07-May-20	9,75	Call	Bond Future	0	0	0	0	5,000.00
14/04/2020	R035 On 07-May-20	9,48	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R035 On 07-May-20	10,57	Call	Bond Future	43	0	43	0	0.00
14/04/2020	R035 On 07-May-20	10,75	Call	Bond Future	117	0	117	0	0.00
14/04/2020	R035 On 07-May-20	9,49	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R035 On 07-May-20	9,55	Call	Bond Future	0	0	0	0	7,500.00
14/04/2020	R035 On 07-May-20	9,78	Call	Bond Future	0	0	0	0	3,530.00
14/04/2020	R035 On 07-May-20	9,18	Call	Bond Future	0	0	0	0	3,530.00
14/04/2020	R035 On 07-May-20	9,18	Put	Bond Future	14826	16	14826	16	0.00
14/04/2020	R035 On 07-May-20	9,49	Put	Bond Future	12431	14	12431	14	0.00
14/04/2020	R035 On 07-May-20	9,55	Put	Bond Future	11977	14	11977	14	0.00
14/04/2020	R035 On 07-May-20	9,75	Put	Bond Future	10486	12	10486	12	0.00
14/04/2020	R035 On 07-May-20	9,78	Put	Bond Future	10266	12	10266	12	0.00
14/04/2020	R035 On 07-May-20	9,47	Put	Bond Future	12583	14	12583	14	0.00
14/04/2020	R035 On 07-May-20	9,85	Put	Bond Future	9754	11	9754	11	0.00
14/04/2020	R035 On 07-May-20	10,75	Put	Bond Future	3643	5	3643	5	5,000.00
14/04/2020	R035 On 07-May-20	10,57	Put	Bond Future	4764	6	4764	6	3,530.00
14/04/2020	R035 On 07-May-20	9,48	Put	Bond Future	12507	14	12507	14	0.00
14/04/2020	R035 On 07-May-20	9,11	Put	Bond Future	15380	17	15380	17	0.00
14/04/2020	R035 On 06-August-20			Bond Future	11.52	84.1562	11.5153	84.1562	410.00
14/04/2020	R035 On 06-August-20	9,09	Call	Bond Future	9	0	9	0	500.00
14/04/2020	R035 On 06-August-20	9,00	Call	Bond Future	6	0	6	0	24,761.00
14/04/2020	R035 On 06-August-20	9,92	Call	Bond Future	113	0	113	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
14/04/2020	R035 On 06-August-20	9,67	Call	Bond Future	56	0	56	0	500.00
14/04/2020	R035 On 06-August-20	10,45	Call	Bond Future	396	0	396	0	0.00
14/04/2020	R035 On 06-August-20	9,93	Call	Bond Future	116	0	116	0	0.00
14/04/2020	R035 On 06-August-20	8,75	Call	Bond Future	2	0	2	0	3,000.00
14/04/2020	R035 On 06-August-20	9,91	Call	Bond Future	110	0	110	0	0.00
14/04/2020	R035 On 06-August-20	9,93	Put	Bond Future	10519	12	10519	12	0.00
14/04/2020	R035 On 06-August-20	8,75	Put	Bond Future	19455	21	19455	21	0.00
14/04/2020	R035 On 06-August-20	9,91	Put	Bond Future	10656	12	10656	12	0.00
14/04/2020	R035 On 06-August-20	10,45	Put	Bond Future	7181	8	7181	8	500.00
14/04/2020	R035 On 06-August-20	9,00	Put	Bond Future	17438	19	17438	19	0.00
14/04/2020	R035 On 06-August-20	9,92	Put	Bond Future	10587	12	10587	12	0.00
14/04/2020	R035 On 06-August-20	9,67	Put	Bond Future	12350	14	12350	14	0.00
14/04/2020	R035 On 06-August-20	9,09	Put	Bond Future	16727	18	16727	18	0.00
14/04/2020	R035 On 05-November-20			Bond Future	11.73	80.9485	11.7311	80.9485	0.00
14/04/2020	R035 On 05-November-20	10,33	Call	Bond Future	612	0	612	0	0.00
14/04/2020	R035 On 05-November-20	10,34	Call	Bond Future	621	0	621	0	0.00
14/04/2020	R035 On 05-November-20	10,32	Call	Bond Future	603	0	603	0	0.00
14/04/2020	R035 On 05-November-20	10,32	Put	Bond Future	9504	11	9504	11	0.00
14/04/2020	R035 On 05-November-20	10,33	Put	Bond Future	9445	10	9445	10	0.00
14/04/2020	R035 On 05-November-20	10,34	Put	Bond Future	9386	10	9386	10	0.00
14/04/2020	R035 On 04-February-21			Bond Future	11.96	82.1610	11.9634	82.1610	0.00
14/04/2020	R035 On 04-February-21	10,14	Call	Bond Future	609	0	609	0	0.00
14/04/2020	R035 On 04-February-21	10,06	Call	Bond Future	549	0	549	0	0.00
14/04/2020	R035 On 04-February-21	10,05	Call	Bond Future	542	0	542	0	0.00
14/04/2020	R035 On 04-February-21	10,04	Call	Bond Future	535	0	535	0	0.00
14/04/2020	R035 On 04-February-21	11,14	Call	Bond Future	1852	2	1852	2	0.00
14/04/2020	R035 On 04-February-21	10,05	Put	Bond Future	12571	13	12571	13	0.00
14/04/2020	R035 On 04-February-21	10,04	Put	Bond Future	12634	14	12634	14	0.00
14/04/2020	R035 On 04-February-21	10,14	Put	Bond Future	12014	13	12014	13	650.00
14/04/2020	R035 On 04-February-21	11,14	Put	Bond Future	6725	7	6725	7	650.00
14/04/2020	R035 On 04-February-21	10,06	Put	Bond Future	12509	13	12509	13	0.00
14/04/2020	R035 On 06-May-21			Bond Future	12.21	12.3600	12.2083	12.3600	0.00
14/04/2020	R035 On 06-May-21	12,35	Call	Bond Future	772	0	772	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
14/04/2020	R035 On 06-May-21	12,37	Call	Bond Future	880	0	880	0	0.00
14/04/2020	R035 On 06-May-21	12,36	Call	Bond Future	826	0	826	0	0.00
14/04/2020	R035 On 06-May-21	12,36	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R035 On 06-May-21	12,35	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R035 On 06-May-21	12,37	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R186 On 07-May-20			Bond Future	9.34	107.2459	9.3370	107.2459	86,460.00
14/04/2020	R186 On 07-May-20	8,08	Call	Bond Future	1	0	1	0	0.00
14/04/2020	R186 On 07-May-20	8,50	Call	Bond Future	17	0	17	0	0.00
14/04/2020	R186 On 07-May-20	8,93	Call	Bond Future	183	0	183	0	0.00
14/04/2020	R186 On 07-May-20	8,09	Call	Bond Future	1	0	1	0	0.00
14/04/2020	R186 On 07-May-20	9,50	Call	Bond Future	1297	0	1297	0	1,120.00
14/04/2020	R186 On 07-May-20	7,90	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R186 On 07-May-20	8,28	Call	Bond Future	4	0	4	0	0.00
14/04/2020	R186 On 07-May-20	8,07	Call	Bond Future	1	0	1	0	0.00
14/04/2020	R186 On 07-May-20	10,00	Call	Bond Future	3323	1	3323	1	1,120.00
14/04/2020	R186 On 07-May-20	7,60	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R186 On 07-May-20	7,60	Put	Bond Future	9214	12	9214	12	0.00
14/04/2020	R186 On 07-May-20	8,07	Put	Bond Future	6623	9	6623	9	0.00
14/04/2020	R186 On 07-May-20	10,00	Put	Bond Future	56	1	56	1	0.00
14/04/2020	R186 On 07-May-20	8,93	Put	Bond Future	2255	5	2255	5	0.00
14/04/2020	R186 On 07-May-20	8,28	Put	Bond Future	5493	8	5493	8	0.00
14/04/2020	R186 On 07-May-20	8,09	Put	Bond Future	6515	9	6515	9	0.00
14/04/2020	R186 On 07-May-20	9,50	Put	Bond Future	482	2	482	2	0.00
14/04/2020	R186 On 07-May-20	7,90	Put	Bond Future	7551	10	7551	10	2,500.00
14/04/2020	R186 On 07-May-20	8,50	Put	Bond Future	4334	7	4334	7	23,160.00
14/04/2020	R186 On 07-May-20	8,08	Put	Bond Future	6569	9	6569	9	0.00
14/04/2020	R186 On 06-August-20			Bond Future	9.57	103.5963	9.5729	103.5963	7,400.00
14/04/2020	R186 On 06-August-20	8,37	Call	Bond Future	266	0	266	0	0.00
14/04/2020	R186 On 06-August-20	8,25	Call	Bond Future	206	0	206	0	0.00
14/04/2020	R186 On 06-August-20	8,38	Call	Bond Future	271	0	271	0	0.00
14/04/2020	R186 On 06-August-20	8,36	Call	Bond Future	260	0	260	0	0.00
14/04/2020	R186 On 06-August-20	8,36	Put	Bond Future	6313	8	6313	8	0.00
14/04/2020	R186 On 06-August-20	8,25	Put	Bond Future	6830	9	6830	9	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
14/04/2020	R186 On 06-August-20	8,38	Put	Bond Future	6221	8	6221	8	0.00
14/04/2020	R186 On 06-August-20	8,37	Put	Bond Future	6267	8	6267	8	0.00
14/04/2020	R186 On 05-November-20			Bond Future	9.82	105.1758	9.8169	105.1758	0.00
14/04/2020	R186 On 05-November-20	8,66	Call	Bond Future	685	0	685	0	0.00
14/04/2020	R186 On 05-November-20	8,65	Call	Bond Future	676	0	676	0	0.00
14/04/2020	R186 On 05-November-20	8,64	Call	Bond Future	667	0	667	0	0.00
14/04/2020	R186 On 05-November-20	8,34	Call	Bond Future	437	0	437	0	3,500.00
14/04/2020	R186 On 05-November-20	9,26	Call	Bond Future	1421	1	1421	1	0.00
14/04/2020	R186 On 05-November-20	7,84	Call	Bond Future	197	0	197	0	3,500.00
14/04/2020	R186 On 05-November-20	8,34	Put	Bond Future	7536	9	7536	9	0.00
14/04/2020	R186 On 05-November-20	7,84	Put	Bond Future	9841	12	9841	12	0.00
14/04/2020	R186 On 05-November-20	8,65	Put	Bond Future	6235	8	6235	8	0.00
14/04/2020	R186 On 05-November-20	9,26	Put	Bond Future	4028	5	4028	5	3,500.00
14/04/2020	R186 On 05-November-20	8,64	Put	Bond Future	6275	8	6275	8	0.00
14/04/2020	R186 On 05-November-20	8,66	Put	Bond Future	6195	8	6195	8	0.00
14/04/2020	R186 On 04-February-21			Bond Future	10.08	101.4576	10.0833	101.4576	0.00
14/04/2020	R186 On 04-February-21	8,15	Call	Bond Future	360	0	360	0	0.00
14/04/2020	R186 On 04-February-21	8,16	Call	Bond Future	365	0	365	0	0.00
14/04/2020	R186 On 04-February-21	8,17	Call	Bond Future	370	0	370	0	0.00
14/04/2020	R186 On 04-February-21	8,16	Put	Bond Future	9292	11	9292	11	0.00
14/04/2020	R186 On 04-February-21	8,17	Put	Bond Future	9248	11	9248	11	0.00
14/04/2020	R186 On 04-February-21	8,15	Put	Bond Future	9336	11	9336	11	0.00
14/04/2020	R186 On 06-May-21			Bond Future	10.39	10.7700	10.3943	10.7700	0.00
14/04/2020	R186 On 06-May-21	10,78	Call	Bond Future	1598	0	1598	0	0.00
14/04/2020	R186 On 06-May-21	10,77	Call	Bond Future	1557	0	1557	0	0.00
14/04/2020	R186 On 06-May-21	10,76	Call	Bond Future	1516	0	1516	0	0.00
14/04/2020	R186 On 06-May-21	10,77	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R186 On 06-May-21	10,76	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R186 On 06-May-21	10,78	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R197 On 07-May-20			Bond Future	311.97	311.2376	311.9746	311.2376	2,556.00
14/04/2020	R197 On 06-August-20			Bond Future	308.17	308.2987	308.1731	308.2987	0.00
14/04/2020	R197 On 05-November-20			Bond Future	312.12	313.0720	312.1178	313.0720	0.00
14/04/2020	R197 On 04-February-21			Bond Future	308.22	309.8429	308.2247	309.8429	0.00

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14/04/2020	R197 On 06-May-21			Bond Future	312.05	314.4500	312.0533	314.4500	0.00
14/04/2020	R202 On 07-May-20			Bond Future	214.19	214.3712	214.1891	214.3712	7,963.00
14/04/2020	R202 On 06-August-20			Bond Future	212.79	213.5753	212.7877	213.5753	0.00
14/04/2020	R202 On 05-November-20			Bond Future	215.51	216.8820	215.5114	216.8820	0.00
14/04/2020	R202 On 04-February-21			Bond Future	214.09	215.9372	214.0947	215.9372	0.00
14/04/2020	R202 On 06-May-21			Bond Future	216.75	219.1500	216.7547	219.1500	0.00
14/04/2020	R208 On 07-May-20			Bond Future	4.20	102.3558	4.1997	102.3558	29,633.00
14/04/2020	R208 On 07-May-20	4,82	Call	Bond Future	541	0	541	0	0.00
14/04/2020	R208 On 07-May-20	4,81	Call	Bond Future	533	0	533	0	0.00
14/04/2020	R208 On 07-May-20	4,80	Call	Bond Future	524	0	524	0	0.00
14/04/2020	R208 On 07-May-20	4,81	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R208 On 07-May-20	4,80	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R208 On 07-May-20	4,82	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R208 On 06-August-20			Bond Future	3.87	103.9265	3.8750	103.9265	0.00
14/04/2020	R208 On 06-August-20	5,56	Call	Bond Future	1055	1	1055	1	0.00
14/04/2020	R208 On 06-August-20	5,57	Call	Bond Future	1061	1	1061	1	0.00
14/04/2020	R208 On 06-August-20	5,55	Call	Bond Future	1049	1	1049	1	0.00
14/04/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R208 On 06-August-20	5,56	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R208 On 06-August-20	5,57	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R208 On 05-November-20			Bond Future	3.07	102.1126	3.0698	102.1126	0.00
14/04/2020	R208 On 05-November-20	4,79	Call	Bond Future	667	1	667	1	0.00
14/04/2020	R208 On 05-November-20	4,78	Call	Bond Future	663	1	663	1	0.00
14/04/2020	R208 On 05-November-20	4,77	Call	Bond Future	659	1	659	1	0.00
14/04/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R209 On 07-May-20			Bond Future	11.27	62.6436	11.2679	62.6436	65,709.00
14/04/2020	R209 On 07-May-20	9,45	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R209 On 07-May-20	9,47	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R209 On 07-May-20	9,46	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R209 On 07-May-20	9,46	Put	Bond Future	10612	12	10612	12	0.00
14/04/2020	R209 On 07-May-20	9,47	Put	Bond Future	10547	12	10547	12	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2020	R209 On 07-May-20	9,45	Put	Bond Future	10678	12	10678	12	0.00
14/04/2020	R209 On 06-August-20			Bond Future	11.46	63.6049	11.4593	63.6049	9,200.00
14/04/2020	R209 On 06-August-20	5,57	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R209 On 06-August-20	5,56	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R209 On 06-August-20	5,56	Put	Bond Future	44650	46	44650	46	0.00
14/04/2020	R209 On 06-August-20	5,55	Put	Bond Future	44759	46	44759	46	0.00
14/04/2020	R209 On 06-August-20	5,57	Put	Bond Future	44542	46	44542	46	0.00
14/04/2020	R209 On 05-November-20			Bond Future	11.65	61.4280	11.6516	61.4280	0.00
14/04/2020	R209 On 05-November-20	10,00	Call	Bond Future	471	0	471	0	0.00
14/04/2020	R209 On 05-November-20	10,02	Call	Bond Future	484	0	484	0	0.00
14/04/2020	R209 On 05-November-20	10,01	Call	Bond Future	477	0	477	0	0.00
14/04/2020	R209 On 05-November-20	10,01	Put	Bond Future	9517	10	9517	10	0.00
14/04/2020	R209 On 05-November-20	10,02	Put	Bond Future	9463	10	9463	10	0.00
14/04/2020	R209 On 05-November-20	10,00	Put	Bond Future	9571	10	9571	10	0.00
14/04/2020	R209 On 04-February-21			Bond Future	11.85	62.3480	11.8531	62.3480	0.00
14/04/2020	R209 On 04-February-21	10,11	Call	Bond Future	632	1	632	1	0.00
14/04/2020	R209 On 04-February-21	10,12	Call	Bond Future	640	1	640	1	0.00
14/04/2020	R209 On 04-February-21	10,10	Call	Bond Future	625	1	625	1	0.00
14/04/2020	R209 On 04-February-21	10,10	Put	Bond Future	10086	11	10086	11	0.00
14/04/2020	R209 On 04-February-21	10,11	Put	Bond Future	10034	11	10034	11	0.00
14/04/2020	R209 On 04-February-21	10,12	Put	Bond Future	9982	11	9982	11	0.00
14/04/2020	R209 On 06-May-21			Bond Future	12.07	12.2300	12.0724	12.2300	0.00
14/04/2020	R209 On 06-May-21	12,22	Call	Bond Future	691	0	691	0	0.00
14/04/2020	R209 On 06-May-21	12,24	Call	Bond Future	784	0	784	0	0.00
14/04/2020	R209 On 06-May-21	12,23	Call	Bond Future	738	0	738	0	0.00
14/04/2020	R209 On 06-May-21	12,22	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R209 On 06-May-21	12,24	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R209 On 06-May-21	12,23	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R210 On 07-May-20			Bond Future	182.79	179.1274	182.7877	179.1274	1,419.00
14/04/2020	R210 On 06-August-20			Bond Future	185.12	181.9210	185.1167	181.9210	0.00
14/04/2020	R210 On 05-November-20			Bond Future	184.76	182.0131	184.7649	182.0131	0.00
14/04/2020	R210 On 04-February-21			Bond Future	187.18	184.7836	187.1845	184.7836	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
14/04/2020	R210 On 06-May-21			Bond Future	186.76	184.7800	186.7561	184.7800	0.00
14/04/2020	R212 On 07-May-20			Bond Future	165.71	165.1999	165.7082	165.1999	6,719.00
14/04/2020	R212 On 06-August-20			Bond Future	165.52	165.4781	165.5222	165.4781	0.00
14/04/2020	R212 On 05-November-20			Bond Future	167.64	168.0402	167.6410	168.0402	0.00
14/04/2020	R212 On 04-February-21			Bond Future	167.50	168.2658	167.5043	168.2658	0.00
14/04/2020	R212 On 06-May-21			Bond Future	169.59	170.7700	169.5856	170.7700	0.00
14/04/2020	R213 On 07-May-20			Bond Future	10.74	75.9398	10.7378	75.9398	16,776.00
14/04/2020	R213 On 07-May-20	9,00	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R213 On 07-May-20	9,02	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R213 On 07-May-20	9,01	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R213 On 07-May-20	9,00	Put	Bond Future	9930	12	9930	12	0.00
14/04/2020	R213 On 07-May-20	9,02	Put	Bond Future	9806	12	9806	12	0.00
14/04/2020	R213 On 07-May-20	9,01	Put	Bond Future	9868	12	9868	12	0.00
14/04/2020	R213 On 06-August-20			Bond Future	10.95	77.1051	10.9466	77.1051	300.00
14/04/2020	R213 On 06-August-20	9,29	Call	Bond Future	135	0	135	0	0.00
14/04/2020	R213 On 06-August-20	9,31	Call	Bond Future	141	0	141	0	0.00
14/04/2020	R213 On 06-August-20	9,30	Call	Bond Future	138	0	138	0	0.00
14/04/2020	R213 On 06-August-20	9,30	Put	Bond Future	9228	11	9228	11	0.00
14/04/2020	R213 On 06-August-20	9,31	Put	Bond Future	9172	11	9172	11	0.00
14/04/2020	R213 On 06-August-20	9,29	Put	Bond Future	9284	11	9284	11	0.00
14/04/2020	R213 On 05-November-20			Bond Future	11.16	74.7386	11.1609	74.7386	0.00
14/04/2020	R213 On 05-November-20	9,59	Call	Bond Future	493	0	493	0	0.00
14/04/2020	R213 On 05-November-20	9,60	Call	Bond Future	500	0	500	0	0.00
14/04/2020	R213 On 05-November-20	9,61	Call	Bond Future	507	0	507	0	0.00
14/04/2020	R213 On 05-November-20	9,61	Put	Bond Future	8781	10	8781	10	0.00
14/04/2020	R213 On 05-November-20	9,59	Put	Bond Future	8881	10	8881	10	0.00
14/04/2020	R213 On 05-November-20	9,60	Put	Bond Future	8831	10	8831	10	0.00
14/04/2020	R213 On 04-February-21			Bond Future	11.39	75.8583	11.3925	75.8583	0.00
14/04/2020	R213 On 04-February-21	9,41	Call	Bond Future	443	0	443	0	0.00
14/04/2020	R213 On 04-February-21	9,40	Call	Bond Future	438	0	438	0	0.00
14/04/2020	R213 On 04-February-21	9,39	Call	Bond Future	432	0	432	0	0.00
14/04/2020	R213 On 04-February-21	9,40	Put	Bond Future	10946	12	10946	12	0.00
14/04/2020	R213 On 04-February-21	9,39	Put	Bond Future	10998	12	10998	12	0.00

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14/04/2020	R213 On 04-February-21	9,41	Put	Bond Future	10894	12	10894	12	0.00
14/04/2020	R213 On 06-May-21			Bond Future	11.64	11.9000	11.6396	11.9000	0.00
14/04/2020	R213 On 06-May-21	11,90	Call	Bond Future	1206	0	1206	0	0.00
14/04/2020	R213 On 06-May-21	11,91	Call	Bond Future	1252	0	1252	0	0.00
14/04/2020	R213 On 06-May-21	11,89	Call	Bond Future	1160	0	1160	0	0.00
14/04/2020	R213 On 06-May-21	11,89	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R213 On 06-May-21	11,90	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R213 On 06-May-21	11,91	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R214 On 07-May-20			Bond Future	11.34	61.5825	11.3351	61.5825	21,613.00
14/04/2020	R214 On 07-May-20	9,76	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R214 On 07-May-20	9,31	Call	Bond Future	0	0	0	0	1,250.00
14/04/2020	R214 On 07-May-20	9,75	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R214 On 07-May-20	9,91	Call	Bond Future	0	0	0	0	1,250.00
14/04/2020	R214 On 07-May-20	10,66	Call	Bond Future	76	0	76	0	0.00
14/04/2020	R214 On 07-May-20	9,77	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R214 On 07-May-20	9,31	Put	Bond Future	12719	14	12719	14	0.00
14/04/2020	R214 On 07-May-20	10,66	Put	Bond Future	3903	5	3903	5	1,250.00
14/04/2020	R214 On 07-May-20	9,75	Put	Bond Future	9622	11	9622	11	0.00
14/04/2020	R214 On 07-May-20	9,91	Put	Bond Future	8546	10	8546	10	0.00
14/04/2020	R214 On 07-May-20	9,76	Put	Bond Future	9554	11	9554	11	0.00
14/04/2020	R214 On 07-May-20	9,77	Put	Bond Future	9486	11	9486	11	0.00
14/04/2020	R214 On 06-August-20			Bond Future	11.52	62.5276	11.5158	62.5276	4,000.00
14/04/2020	R214 On 06-August-20	9,97	Call	Bond Future	174	0	174	0	0.00
14/04/2020	R214 On 06-August-20	9,99	Call	Bond Future	182	0	182	0	0.00
14/04/2020	R214 On 06-August-20	9,98	Call	Bond Future	178	0	178	0	0.00
14/04/2020	R214 On 06-August-20	9,97	Put	Bond Future	9276	10	9276	10	0.00
14/04/2020	R214 On 06-August-20	9,99	Put	Bond Future	9153	10	9153	10	0.00
14/04/2020	R214 On 06-August-20	9,98	Put	Bond Future	9215	10	9215	10	0.00
14/04/2020	R214 On 05-November-20			Bond Future	11.70	60.1918	11.6987	60.1918	0.00
14/04/2020	R214 On 05-November-20	10,25	Call	Bond Future	600	0	600	0	0.00
14/04/2020	R214 On 05-November-20	10,24	Call	Bond Future	591	0	591	0	0.00
14/04/2020	R214 On 05-November-20	10,26	Call	Bond Future	608	0	608	0	0.00
14/04/2020	R214 On 05-November-20	10,24	Put	Bond Future	8899	10	8899	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2020	R214 On 05-November-20	10,25	Put	Bond Future	8844	10	8844	10	0.00
14/04/2020	R214 On 05-November-20	10,26	Put	Bond Future	8790	10	8790	10	0.00
14/04/2020	R214 On 04-February-21			Bond Future	11.89	61.0935	11.8940	61.0935	0.00
14/04/2020	R214 On 04-February-21	10,31	Call	Bond Future	740	1	740	1	0.00
14/04/2020	R214 On 04-February-21	10,33	Call	Bond Future	758	1	758	1	0.00
14/04/2020	R214 On 04-February-21	10,32	Call	Bond Future	749	1	749	1	0.00
14/04/2020	R214 On 04-February-21	10,32	Put	Bond Future	9535	10	9535	10	0.00
14/04/2020	R214 On 04-February-21	10,33	Put	Bond Future	9482	10	9482	10	0.00
14/04/2020	R214 On 04-February-21	10,31	Put	Bond Future	9589	10	9589	10	0.00
14/04/2020	R214 On 06-May-21			Bond Future	12.10	12.2600	12.0984	12.2600	0.00
14/04/2020	R214 On 06-May-21	12,27	Call	Bond Future	823	0	823	0	0.00
14/04/2020	R214 On 06-May-21	12,26	Call	Bond Future	776	0	776	0	0.00
14/04/2020	R214 On 06-May-21	12,25	Call	Bond Future	728	0	728	0	0.00
14/04/2020	R214 On 06-May-21	12,26	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R214 On 06-May-21	12,25	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R214 On 06-May-21	12,27	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R248 On 07-May-20			Bond Future	11.40	77.8950	11.3963	77.8950	66,001.00
14/04/2020	R248 On 07-May-20	9,77	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R248 On 07-May-20	10,70	Call	Bond Future	43	0	43	0	0.00
14/04/2020	R248 On 07-May-20	9,79	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R248 On 07-May-20	10,20	Call	Bond Future	1	0	1	0	0.00
14/04/2020	R248 On 07-May-20	9,69	Call	Bond Future	0	0	0	0	300.00
14/04/2020	R248 On 07-May-20	9,78	Call	Bond Future	0	0	0	0	0.00
14/04/2020	R248 On 07-May-20	9,78	Put	Bond Future	12368	14	12368	14	0.00
14/04/2020	R248 On 07-May-20	10,20	Put	Bond Future	8838	11	8838	11	300.00
14/04/2020	R248 On 07-May-20	9,69	Put	Bond Future	13157	15	13157	15	0.00
14/04/2020	R248 On 07-May-20	9,77	Put	Bond Future	12455	14	12455	14	0.00
14/04/2020	R248 On 07-May-20	10,70	Put	Bond Future	4981	7	4981	7	300.00
14/04/2020	R248 On 07-May-20	9,79	Put	Bond Future	12281	14	12281	14	0.00
14/04/2020	R248 On 06-August-20			Bond Future	11.58	79.0903	11.5823	79.0903	49,270.00
14/04/2020	R248 On 06-August-20	11,85	Call	Bond Future	3595	3	3595	3	0.00
14/04/2020	R248 On 06-August-20	11,15	Call	Bond Future	1269	1	1269	1	0.00
14/04/2020	R248 On 06-August-20	10,85	Call	Bond Future	695	0	695	0	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2020	R248 On 06-August-20	9,25	Call	Bond Future	5	0	5	0	20,640.00
14/04/2020	R248 On 06-August-20	10,18	Call	Bond Future	137	0	137	0	0.00
14/04/2020	R248 On 06-August-20	11,80	Call	Bond Future	3401	3	3401	3	470.00
14/04/2020	R248 On 06-August-20	12,75	Call	Bond Future	7620	6	7620	6	814.00
14/04/2020	R248 On 06-August-20	10,35	Call	Bond Future	218	0	218	0	640.00
14/04/2020	R248 On 06-August-20	10,20	Call	Bond Future	145	0	145	0	0.00
14/04/2020	R248 On 06-August-20	9,00	Call	Bond Future	2	0	2	0	3,000.00
14/04/2020	R248 On 06-August-20	11,10	Call	Bond Future	1150	1	1150	1	470.00
14/04/2020	R248 On 06-August-20	10,19	Call	Bond Future	140	0	140	0	0.00
14/04/2020	R248 On 06-August-20	12,25	Call	Bond Future	5278	4	5278	4	814.00
14/04/2020	R248 On 06-August-20	11,10	Put	Bond Future	4413	6	4413	6	0.00
14/04/2020	R248 On 06-August-20	10,19	Put	Bond Future	10279	12	10279	12	0.00
14/04/2020	R248 On 06-August-20	12,25	Put	Bond Future	1140	2	1140	2	0.00
14/04/2020	R248 On 06-August-20	10,20	Put	Bond Future	10202	12	10202	12	0.00
14/04/2020	R248 On 06-August-20	11,80	Put	Bond Future	2005	3	2005	3	0.00
14/04/2020	R248 On 06-August-20	12,75	Put	Bond Future	642	1	642	1	0.00
14/04/2020	R248 On 06-August-20	11,85	Put	Bond Future	1886	3	1886	3	0.00
14/04/2020	R248 On 06-August-20	9,00	Put	Bond Future	20826	22	20826	22	0.00
14/04/2020	R248 On 06-August-20	10,18	Put	Bond Future	10356	12	10356	12	0.00
14/04/2020	R248 On 06-August-20	9,25	Put	Bond Future	18404	20	18404	20	0.00
14/04/2020	R248 On 06-August-20	10,85	Put	Bond Future	5749	7	5749	7	0.00
14/04/2020	R248 On 06-August-20	11,15	Put	Bond Future	4183	5	4183	5	0.00
14/04/2020	R248 On 06-August-20	10,35	Put	Bond Future	9073	10	9073	10	0.00
14/04/2020	R248 On 05-November-20			Bond Future	11.77	75.8686	11.7706	75.8686	0.00
14/04/2020	R248 On 05-November-20	10,04	Call	Bond Future	313	0	313	0	0.00
14/04/2020	R248 On 05-November-20	10,03	Call	Bond Future	307	0	307	0	0.00
14/04/2020	R248 On 05-November-20	10,02	Call	Bond Future	301	0	301	0	0.00
14/04/2020	R248 On 05-November-20	10,03	Put	Bond Future	12964	14	12964	14	0.00
14/04/2020	R248 On 05-November-20	10,02	Put	Bond Future	13042	14	13042	14	0.00
14/04/2020	R248 On 05-November-20	10,04	Put	Bond Future	12887	14	12887	14	0.00
14/04/2020	R248 On 04-February-21			Bond Future	11.97	77.0050	11.9725	77.0050	0.00
14/04/2020	R248 On 04-February-21	10,46	Call	Bond Future	906	1	906	1	0.00
14/04/2020	R248 On 04-February-21	10,47	Call	Bond Future	918	1	918	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
14/04/2020	R248 On 04-February-21	10,48	Call	Bond Future	929	1	929	1	0.00
14/04/2020	R248 On 04-February-21	10,48	Put	Bond Future	11222	12	11222	12	0.00
14/04/2020	R248 On 04-February-21	10,46	Put	Bond Future	11354	12	11354	12	0.00
14/04/2020	R248 On 04-February-21	10,47	Put	Bond Future	11288	12	11288	12	0.00
14/04/2020	R248 On 06-May-21			Bond Future	12.18	12.3500	12.1840	12.3500	0.00
14/04/2020	R248 On 06-May-21	12,34	Call	Bond Future	917	0	917	0	0.00
14/04/2020	R248 On 06-May-21	12,36	Call	Bond Future	1033	0	1033	0	0.00
14/04/2020	R248 On 06-May-21	12,35	Call	Bond Future	975	0	975	0	0.00
14/04/2020	R248 On 06-May-21	12,35	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R248 On 06-May-21	12,36	Put	Bond Future	0	0	0	0	0.00
14/04/2020	R248 On 06-May-21	12,34	Put	Bond Future	0	0	0	0	0.00